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Lehman Brothers
Global Consolidated Balance Sheet
Global Consolidated Summary
November 30, 2007

USD millions

FINAL

CONSOLIDATED	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Brea		
											Net BS		
	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	115,280	117,042	(1,762)	91,300	23,980	47,133	54,331	(7,198)	42,200	4,933	71,496	(26,923)	729
High Grade Credit	13,518	15,344	(1,827)	17,575	(4,057)	10,256	11,958	(1,702)	12,500	(2,244)	11,027	(1,102)	243
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	10,487	10,440	47	9,400	1,087	10,214	10,169	45	9,000	1,214	10,511	(559)	35
Securitized Products	65,571	66,949	(1,377)	64,500	1,071	62,859	65,401	(2,542)	57,500	5,359	61,330	(370)	24
Real Estate	64,643	68,470	(3,828)	61,325	3,318	64,274	68,074	(3,800)	60,500	3,774	64,577	(321)	1
High Yield	15,393	15,912	(519)	17,625	(2,232)	13,938	14,467	(529)	16,500	(2,562)	14,101	(306)	43
Municipal Bonds	3,571	3,995	(424)	7,500	(91)	3,298	3,702	(404)	6,500	120	3,297	0	0
GIC / Armco	0	0	0			0	0	0			0	0	0
Derivatives - Munis	3,838	3,311	527			3,322	2,796	527			3,311	0	12
Energy Trading	2,078	2,214	(135)	300	1,778	1,793	1,929	(135)	300	1,493	1,785	0	2
Foreign Exchange	5,198	6,470	(1,271)	3,650	1,548	5,114	6,381	(1,267)	3,500	1,614	4,894	(146)	2
FID Corporate	8,870	8,408	462	15,482	(6,612)	2,102	1,637	466	800	1,302	1,060	0	0
Insurance Products Group	156	157	(1)	0	156	156	157	(1)	0	156	156	(0)	0
FID Corp Loans	1,717	1,715	2	7,230	(5,513)	1,677	1,675	2	7,000	(5,323)	1,677	0	0
IBD Loans	5,013	5,354	(341)	4,000	1,013	5,004	5,345	(341)	3,700	1,304	5,003	0	0
Total FID Core:	***315,334***	***325,781***	***(10,447)***	***299,887***	***15,447***	***231,141***	***248,020***	***(16,879)***	***220,000***	***11,141***	***254,224***	***(29,727)***	***1,091***
Total FID Prime Services:	***96,637***	***258,336***	***(161,700)***	***91,152***	***5,485***	***6,673***	***4,611***	***2,062***	***3,000***	***3,673***	***1,139***	***0***	***2,864***
Total FID (Consolidated)	**411,971**	**584,117**	**(172,146)**	**391,039**	**20,932**	**237,815**	**252,632**	**(14,817)**	**223,000**	**14,815**	**255,364**	**(29,727)**	**3,955**
Execution Services / Liquid Market	11,797	10,820	977	13,375	(1,578)	9,200	8,243	957	10,725	(1,525)	7,467	(169)	602
Convertible Products	4,256	4,193	63	6,493	(2,237)	3,601	3,538	63	5,703	(2,101)	3,535	(93)	94
Volatility	37,093	35,253	1,839	36,137	956	31,411	29,814	1,597	30,975	436	28,587	(1,131)	208
Equities Strategies	5,009	4,449	561	6,363	(1,354)	3,882	3,387	495	4,850	(968)	3,646	(102)	14
Firm Relationship Loans	2,212	2,205	8	1,639	573	2,212	2,205	8	1,639	573	2,212	0	0
Equity Corporate	697	638	58	1,516	(819)	443	406	37	1,330	(887)	102	(0)	0
Total Equities Core:	***61,064***	***57,559***	***3,505***	***65,523***	***(4,459)***	***50,749***	***47,593***	***3,155***	***55,222***	***(4,473)***	***45,550***	***(1,495)***	***918***
Total Equities Prime Services:	***123,843***	***125,495***	***(1,653)***	***118,400***	***5,443***	***38,226***	***41,657***	***(3,430)***	***45,991***	***(7,765)***	***24,574***	***(7,359)***	***1,418***
Total Equities (Consolidated)	**184,907**	**183,055**	**1,852**	**183,923**	**984**	**88,975**	**89,250**	**(275)**	**101,213**	**(12,238)**	**70,124**	**(8,854)**	**2,336**
Global Principal Strategies	7,533	7,486	48	10,200	(2,667)	6,207	6,190	17	8,000	(1,793)	6,217	(23)	2
Global Trading Strategies	4,477	4,412	65	10,095	(5,618)	4,134	4,057	76	9,000	(4,866)	4,153	(31)	11
Global Opportunities Group	811	755	56	600	211	701	684	17	600	101	695	0	0
Direct Principal Investments	768	756	12	0	768	768	756	12	0	768	768	0	0
Total Principal Investing	***13,588***	***13,408***	***180***	***20,895***	***(7,307)***	***11,810***	***11,687***	***122***	***17,600***	***(5,790)***	***11,832***	***(54)***	***13***
Asset Management	8,987	9,312	(324)	8,017	970	5,868	6,195	(327)	4,732	1,136	3,103	0	6
Private Equity	6,157	5,638	519	4,935	1,222	6,004	5,485	519	4,834	1,170	5,945	0	2
Total IMD	***15,144***	***14,949***	***195***	***12,952***	***2,192***	***11,872***	***11,681***	***191***	***9,566***	***2,306***	***9,049***	***0***	***7***
Investment Banking Division	768	504	264	0	768	768	504	264	0	768	699	0	0
Treasury	46,375	25,322	21,053	30,886	15,489	8,590	25,131	(16,541)	6,000	2,590	2,227	0	0
Corporate Other Assets / Investments	18,309	17,033	1,277	18,740	(431)	13,129	14,825	(1,696)	16,500	(3,371)	2,468	0	(274)
Total Non-Core	***65,453***	***42,859***	***22,594***	***49,626***	***15,827***	***22,487***	***40,460***	***(17,973)***	***22,500***	***(13)***	***5,394***	***0***	***(274)***
Total All Other (Consolidated)	**94,185**	**71,216**	**22,969**	**83,473**	**10,712**	**46,169**	**63,828**	**(17,659)**	**49,666**	**(3,497)**	**26,275**	**(54)**	**(253)**
Grand Totals Consolidated	**691,063**	**838,388**	**(147,325)**	**658,435**	**32,628**	**372,958**	**405,709**	**(32,751)**	**373,879**	**(920)**	**351,763**	**(38,634)**	**6,038**
Liquid Markets Financing	61,393	214,881	(153,488)	59,552	1,841	2,776	1,430	1,346	1,000	1,776	383	0	2,381

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@ 3-0125 or Atiba Rodriguez @3-6937

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Credit Financing	26,741	36,582	(9,841)	25,900	841	1,444	1,347	98	500	944	562	0	473
Clearing and Execution	920	881	39	0	920	10	1	9	0	10	0	0	10
FID Structured Transactions	350	169	181	700	(350)	247	66	181	500	(253)	194	0	0
FID Futures	7,233	5,824	1,409	5,000	2,233	2,196	1,767	428	1,000	1,196	0	0	0
Total FID Prime Services:	***96,637***	***258,336***	***(161,700)***	***91,152***	***5,485***	***6,673***	***4,611***	***2,062***	***3,000***	***3,673***	***1,139***	***0***	***2,864***
Equity Financing	111,943	113,058	(1,115)	97,700	14,243	30,132	33,620	(3,488)	34,291	(4,159)	15,694	(5,674)	1,285
Equity Synthetic	11,510	12,326	(816)	20,000	(8,490)	7,704	7,926	(222)	11,200	(3,496)	8,703	(1,685)	128
Clearing and Execution	6	10	(5)	0	6	5	9	(4)	0	5	0	0	5
Structured Transactions	385	101	284	700	(315)	385	101	284	500	(115)	177	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***123,843***	***125,495***	***(1,653)***	***118,400***	***5,443***	***38,226***	***41,657***	***(3,430)***	***45,991***	***(7,765)***	***24,574***	***(7,359)***	***1,418***
Total Prime Services	***220,479***	***383,832***	***(163,352)***	***209,552***	***10,927***	***44,900***	***46,268***	***(1,368)***	***48,991***	***(4,091)***	***25,713***	***(7,359)***	***4,282***

	Target	Estimate	Variance
Total Stockholders Equity	22,498	22,498	
Leverage Equity	23,112	23,112	
Gross Leverage	29.3	30.7	1.5
Net Leverage	16.2	16.1	(0.0)

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USD millions

Prior Day is: 29-Nov-07

CONSOLIDATED	Asset Breakout (for Current Day)					Asset Breakout (for Prior Day)						
						Net BS						
	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill
Global Rates	1,831	66,237	1,910	0	(66,246)	72,656	(20,009)	1,085	599	60,608	2,103	0
High Grade Credit	88	2,258	1,004	0	(13,132)	12,915	(1,179)	214	9	2,344	1,042	0
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0
CDO	227	256	17	0	(236)	10,170	(395)	74	320	254	17	0
Securitized Products	1,874	2,371	44	298	(342)	63,556	(315)	3	2,157	1,200	43	305
Real Estate	17	368	0	0	(398)	68,368	(321)	27	0	396	0	0
High Yield	101	678	777	0	(1,525)	14,689	(326)	66	39	687	758	0
Municipal Bonds	1	251	22	0	(348)	3,700	0	0	1	251	41	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	502	14	0	0	2,796	0	0	0	502	14	0
Energy Trading	6	0	0	285	(3)	1,840	0	0	89	0	0	285
Foreign Exchange	364	84	0	0	(99)	6,242	(55)	1	192	89	0	0
FID Corporate	1,042	3,041	0	3,727	(0)	40	0	0	1,597	2,624	0	4,148
Insurance Products Group	0	0	0	0	0	157	(0)	0	0	0	0	0
FID Corp Loans	0	0	40	0	(79)	1,675	0	0	0	0	40	0
IBD Loans	2	0	0	9	(0)	5,343	0	0	2	0	0	9
Total FID Core:	***5,553***	***76,047***	***3,827***	***4,319***	***(82,410)***	***264,147***	***(22,601)***	***1,470***	***5,005***	***68,957***	***4,057***	***4,746***
Total FID Prime Services:	***2,670***	***50,007***	***34,848***	***5,108***	***(1,647)***	***1,338***	***0***	***1,113***	***2,160***	***132,191***	***117,406***	***4,128***
Total FID (Consolidated)	**8,223**	**126,054**	**38,675**	**9,427**	**(84,057)**	**265,486**	**(22,601)**	**2,583**	**7,165**	**201,147**	**121,464**	**8,874**
Execution Services / Liquid Market	1,299	109	2,490	(2)	(3,198)	7,121	(155)	829	448	109	2,470	(2)
Convertible Products	65	0	655	0	(1,252)	3,451	(62)	131	18	0	655	0
Volatility	3,746	630	5,064	(12)	(18,929)	28,992	(1,055)	169	1,708	630	4,821	(12)
Equities Strategies	325	0	1,128	0	(521)	3,455	(98)	17	13	0	1,062	0
Firm Relationship Loans	0	0	0	0	0	2,205	0	0	0	0	0	0
Equity Corporate	341	161	0	94	(0)	107	(0)	0	298	161	0	72
Total Equities Core:	***5,776***	***900***	***9,336***	***80***	***(23,900)***	***45,331***	***(1,370)***	***1,146***	***2,486***	***900***	***9,008***	***58***
Total Equities Prime Services:	***19,593***	***6,063***	***41,874***	***37,679***	***(16,491)***	***25,028***	***(7,503)***	***1,350***	***22,781***	***6,079***	***38,885***	***38,875***
Total Equities (Consolidated)	**25,369**	**6,963**	**51,211**	**37,759**	**(40,391)**	**70,359**	**(8,873)**	**2,497**	**25,267**	**6,979**	**47,893**	**38,933**
Global Principal Strategies	11	984	342	0	(1,241)	6,203	(17)	1	4	957	338	0
Global Trading Strategies	1	240	103	0	(379)	4,066	(21)	12	0	255	99	0
Global Opportunities Group	6	110	0	0	(92)	684	0	0	0	71	0	0
Direct Principal Investments	0	0	0	0	0	756	0	0	0	0	0	0
Total Principal Investing	***18***	***1,334***	***445***	***0***	***(1,712)***	***11,709***	***(38)***	***12***	***4***	***1,284***	***437***	***0***
Asset Management	2,759	45	3	3,071	(1)	3,720	0	6	2,469	45	0	3,071
Private Equity	57	0	0	153	0	5,481	0	4	0	0	0	153
Total IMD	***2,815***	***45***	***3***	***3,224***	***(1)***	***9,201***	***0***	***10***	***2,469***	***45***	***0***	***3,223***
Investment Banking Division	69	0	0	0	0	435	0	0	69	0	0	0
Treasury	6,363	27,408	10,150	227	0	14,370	0	0	10,761	0	0	191
Corporate Other Assets / Investments	10,935	832	2,086	2,263	0	500	0	0	14,325	1,000	1,000	208
Total Non-Core	***17,367***	***28,240***	***12,236***	***2,490***	***0***	***15,305***	***0***	***0***	***25,155***	***1,000***	***1,000***	***399***
Total All Other (Consolidated)	**20,200**	**29,619**	**12,683**	**5,714**	**(1,712)**	**36,215**	**(38)**	**22**	**27,628**	**2,329**	**1,438**	**3,622**
Grand Totals Consolidated	**53,792**	**162,635**	**102,569**	**52,900**	**(126,160)**	**372,060**	**(31,512)**	**5,102**	**60,060**	**210,455**	**170,794**	**51,429**
Liquid Markets Financing	12	34,494	24,054	70	(1,504)	762	0	656	12	109,219	104,161	71

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Credit Financing	409	14,554	10,742	0	(41)	572	0	455	320	22,642	18,193	0
Clearing and Execution	0	909	0	0	0	0	0	1	0	880	0	0
FID Structured Transactions	53	50	52	0	(102)	5	0	0	61	50	52	0
FID Futures	2,196	0	0	5,038	0	0	0	0	1,767	0	0	4,056
Total FID Prime Services:	***2,670***	***50,007***	***34,848***	***5,108***	***(1,647)***	***1,338***	***0***	***1,113***	***2,160***	***132,191***	***117,406***	***4,128***
Equity Financing	18,828	5,777	38,352	37,682	(10,792)	15,969	(5,872)	1,195	22,328	5,794	34,767	38,877
Equity Synthetic	558	287	3,522	(3)	(5,510)	9,019	(1,631)	146	392	285	4,117	(3)
Clearing and Execution	0	0	0	0	(0)	0	0	9	0	0	1	0
Structured Transactions	207	0	0	0	(188)	40	0	0	61	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***19,593***	***6,063***	***41,874***	***37,679***	***(16,491)***	***25,028***	***(7,503)***	***1,350***	***22,781***	***6,079***	***38,885***	***38,875***
Total Prime Services	***22,263***	***56,070***	***76,723***	***42,787***	***(18,137)***	***26,366***	***(7,503)***	***2,463***	***24,942***	***138,270***	***156,291***	***43,002***

Total Stockholders Equity
Leverage Equity
Gross Leverage
Net Leverage

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

USD millions

Current Day is: 30-Nov-07 **Prior Day is: 29-Nov-07**

CONSOLIDATED	TD Cash Shorts	Asset Breakout (Change)									TD Cash Shorts
		Gross BS	Net BS	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	
				Net BS							
Global Rates	(67,751)	(1,762)	(7,198)	(1,160)	(6,914)	(356)	1,232	5,629	(193)	0	1,505
High Grade Credit	(12,823)	(1,827)	(1,702)	(1,888)	78	30	79	(86)	(38)	0	(310)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0
CDO	(267)	47	45	341	(164)	(39)	(93)	2	1	0	31
Securitized Products	(1,577)	(1,377)	(2,542)	(2,226)	(54)	22	(283)	1,171	1	(7)	1,235
Real Estate	(403)	(3,828)	(3,800)	(3,791)	0	(26)	17	(28)	0	0	5
High Yield	(1,498)	(519)	(529)	(588)	20	(23)	62	(9)	18	0	(27)
Municipal Bonds	(434)	(424)	(404)	(403)	0	0	(0)	(0)	(20)	0	86
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	527	527	515	0	12	0	(0)	0	0	0
Energy Trading	(3)	(135)	(135)	(55)	0	2	(82)	0	0	0	(0)
Foreign Exchange	(7)	(1,271)	(1,267)	(1,348)	(91)	1	172	(4)	0	0	(92)
FID Corporate	(0)	462	466	1,020	0	0	(554)	417	0	(421)	0
Insurance Products Group	0	(1)	(1)	(1)	(0)	0	0	0	0	0	0
FID Corp Loans	(79)	2	2	2	0	0	0	(0)	0	0	(0)
IBD Loans	(0)	(341)	(341)	(341)	0	0	0	0	0	0	(0)
Total FID Core:	***(84,844)***	***(10,447)***	***(16,879)***	***(9,923)***	***(7,126)***	***(379)***	***548***	***7,090***	***(231)***	***(427)***	***2,434***
Total FID Prime Services:	***(1,697)***	***(161,700)***	***2,062***	***(199)***	***0***	***1,751***	***510***	***(82,184)***	***(82,558)***	***980***	***51***
Total FID (Consolidated)	**(86,541)**	**(172,146)**	**(14,817)**	**(10,122)**	**(7,126)**	**1,372**	**1,058**	**(75,094)**	**(82,789)**	**553**	**2,484**
Execution Services / Liquid Market	(3,167)	977	957	347	(14)	(227)	851	0	20	0	(32)
Convertible Products	(1,288)	63	63	84	(31)	(37)	47	0	0	0	36
Volatility	(18,732)	1,839	1,597	(405)	(75)	39	2,038	0	243	0	(197)
Equities Strategies	(495)	561	495	191	(5)	(3)	312	0	66	0	(26)
Firm Relationship Loans	0	8	8	8	0	0	0	0	0	0	0
Equity Corporate	0	58	37	(5)	0	0	42	0	0	21	(0)
Total Equities Core:	***(23,682)***	***3,505***	***3,155***	***219***	***(125)***	***(228)***	***3,290***	***0***	***328***	***21***	***(218)***
Total Equities Prime Services:	***(16,831)***	***(1,653)***	***(3,430)***	***(454)***	***144***	***67***	***(3,188)***	***(16)***	***2,989***	***(1,196)***	***340***
Total Equities (Consolidated)	**(40,513)**	**1,852**	**(275)**	**(235)**	**19**	**(161)**	**102**	**(16)**	**3,318**	**(1,174)**	**122**
Global Principal Strategies	(1,281)	48	17	14	(6)	1	7	27	4	0	40
Global Trading Strategies	(363)	65	76	86	(10)	(0)	1	(15)	4	0	(16)
Global Opportunities Group	(76)	56	17	11	0	(0)	6	38	0	0	(17)
Direct Principal Investments	0	12	12	12	0	0	0	0	0	0	0
Total Principal Investing	***(1,720)***	***180***	***122***								
Asset Management	(4)	(324)	(327)	(617)	0	(0)	289	0	3	1	4
Private Equity	0	519	519	464	0	(2)	57	0	0	0	0
Total IMD	***(4)***	***195***	***191***	***(152)***	***0***	***(3)***	***346***	***0***	***3***	***1***	***4***
Investment Banking Division	0	264	264	264	0	0	0	0	0	0	0
Treasury	0	21,053	(16,541)	(12,143)	0	0	(4,398)	27,408	10,150	36	0
Corporate Other Assets / Investments	0	1,277	(1,696)	1,968	0	(274)	(3,390)	(168)	1,086	2,055	0
Total Non-Core	***0***	***22,594***	***(17,973)***	***(9,911)***	***0***	***(274)***	***(7,788)***	***27,240***	***11,236***	***2,091***	***0***
Total All Other (Consolidated)	**(1,724)**	**22,969**	**(17,659)**	**(9,940)**	**(16)**	**(276)**	**(7,428)**	**27,290**	**11,246**	**2,092**	**12**
Grand Totals Consolidated	**(128,778)**	**(147,325)**	**(32,751)**	**(20,297)**	**(7,122)**	**936**	**(6,268)**	**(47,820)**	**(68,225)**	**1,471**	**2,618**
Liquid Markets Financing	(1,556)	(153,488)	1,346	(378)	0	1,724	(0)	(74,725)	(80,107)	(1)	52

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Credit Financing	(39)	(9,841)	98	(10)	0	18	90	(7,488)	(2,451)	0	(1)
Clearing and Execution	0	39	9	0	0	9	0	30	0	0	0
FID Structured Transactions	(103)	181	181	189	0	0	(8)	(0)	0	0	0
FID Futures	0	1,409	428	0	0	0	428	0	0	981	0
Total FID Prime Services:	***(1,697)***	***(161,700)***	***2,062***	***(199)***	***0***	***1,751***	***510***	***(82,184)***	***(82,558)***	***980***	***51***
Equity Financing	(10,752)	(1,115)	(3,488)	(275)	198	90	(3,501)	(17)	3,585	(1,196)	(40)
Equity Synthetic	(5,890)	(816)	(222)	(316)	(54)	(19)	166	1	(595)	0	380
Clearing and Execution	(0)	(5)	(4)	(0)	0	(4)	0	0	(0)	0	0
Structured Transactions	(189)	284	284	137	0	0	147	0	0	0	1
Equity Futures	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***(16,831)***	***(1,653)***	***(3,430)***	***(454)***	***144***	***67***	***(3,188)***	***(16)***	***2,989***	***(1,196)***	***340***
Total Prime Services	***(18,528)***	***(163,352)***	***(1,368)***	***(653)***	***144***	***1,819***	***(2,678)***	***(82,200)***	***(79,569)***	***(215)***	***391***

Total Stockholders Equity
Leverage Equity
Gross Leverage
Net Leverage

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2007

USD millions

AMERICAS	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Bre		
											Net BS		
	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	70,875	65,703	5,171	58,000	12,875	27,486	28,298	(812)	22,900	4,586	34,273	(7,862)	610
High Grade Credit	10,949	12,948	(2,000)	14,400	(3,451)	8,450	10,324	(1,874)	10,400	(1,950)	8,461	(231)	216
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	5,953	5,938	16	3,850	2,103	5,692	5,679	13	3,500	2,192	5,577	(159)	30
Securitized Products	51,647	53,262	(1,615)	51,625	22	48,985	51,760	(2,774)	45,000	3,985	47,968	(5)	24
Real Estate	39,034	40,696	(1,662)	39,575	(541)	38,671	40,305	(1,634)	39,000	(329)	38,670	0	1
High Yield	8,399	8,952	(554)	10,225	(1,826)	7,443	8,001	(559)	10,000	(2,557)	7,424	(15)	25
Municipal Bonds	3,571	3,995	(424)	7,500	(91)	3,298	3,702	(404)	6,500	120	3,297	0	0
GIC / Armco	0	0	0			0	0	0			0	0	0
Derivatives - Munis	3,838	3,311	527			3,322	2,796	527			3,311	0	12
Energy Trading	2,013	2,142	(129)	300	1,713	1,728	1,858	(129)	300	1,428	1,722	0	0
Foreign Exchange	4,080	5,366	(1,286)	1,900	2,180	4,080	5,366	(1,286)	1,800	2,280	3,867	(22)	2
FID Corporate	7,878	7,422	456	13,995	(6,117)	1,974	1,514	460	800	1,174	1,020	0	0
Insurance Products Group	156	157	(1)	0	156	156	157	(1)	0	156	156	(0)	0
FID Corp Loans	1,387	1,385	2	7,190	(5,803)	1,348	1,345	2	7,000	(5,652)	1,348	0	0
IBD Loans	3,236	3,569	(333)	2,000	1,236	3,227	3,560	(333)	1,700	1,527	3,225	0	0
Total FID Core:	***213,015***	***214,846***	***(1,831)***	***210,560***	***2,455***	***155,859***	***164,663***	***(8,804)***	***148,900***	***6,959***	***160,318***	***(8,294)***	***920***
Total FID Prime Services:	***74,094***	***210,030***	***(135,936)***	***63,002***	***11,092***	***5,459***	***4,501***	***958***	***2,750***	***2,709***	***1,050***	***0***	***1,762***
Total FID Americas	**287,110**	**424,876**	**(137,766)**	**273,562**	**13,548**	**161,318**	**169,164**	**(7,845)**	**151,650**	**9,668**	**161,368**	**(8,294)**	**2,682**
Execution Services / Liquid Market	8,734	7,816	918	8,600	134	6,286	5,389	897	6,900	(614)	5,559	(123)	71
Convertible Products	2,947	2,878	69	4,275	(1,328)	2,331	2,265	66	3,725	(1,394)	2,371	(63)	0
Volatility	8,607	8,969	(362)	9,100	(493)	4,848	5,401	(553)	5,750	(902)	4,915	(216)	10
Equities Strategies	1,074	856	218	1,800	(726)	854	637	216	1,550	(696)	626	(3)	2
Firm Relationship Loans	1,650	1,642	8	1,189	461	1,650	1,642	8	1,189	461	1,650	0	0
Equity Corporate	275	258	17	706	(431)	60	65	(5)	527	(467)	44	(0)	0
Total Equities Core:	***23,286***	***22,419***	***867***	***25,670***	***(2,384)***	***16,029***	***15,400***	***629***	***19,641***	***(3,612)***	***15,165***	***(404)***	***83***
Total Equities Prime Services:	***77,464***	***78,415***	***(951)***	***73,950***	***3,514***	***22,596***	***24,823***	***(2,227)***	***26,885***	***(4,289)***	***13,373***	***(2,917)***	***822***
Total Equities Americas	**100,750**	**100,834**	**(83)**	**99,620**	**1,130**	**38,625**	**40,223**	**(1,598)**	**46,526**	**(7,901)**	**28,538**	**(3,321)**	**906**
Global Principal Strategies	5,319	5,304	15	10,200	(4,881)	4,372	4,343	29	8,000	(3,628)	4,360	0	1
Global Trading Strategies	3,480	3,423	57	8,945	(5,465)	3,175	3,120	55	8,025	(4,850)	3,175	(9)	8
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	547	541	7	0	547	547	541	7	0	547	547	0	0
Total Principal Investing	***9,346***	***9,267***	79	***19,145***	(9,799)	***8,095***	***8,004***	91	***16,025***	(7,930)	***8,083***	***(9)***	***10***
Asset Management	6,817	7,498	(681)	6,734	83	3,698	4,382	(684)	3,644	54	1,677	0	0
Private Equity	4,103	4,857	(755)	4,047	56	3,950	4,705	(755)	3,946	4	3,891	0	2
Total IMD	***10,920***	***12,356***	***(1,436)***	***10,781***	***139***	***7,648***	***9,087***	***(1,440)***	***7,590***	***58***	***5,568***	***0***	***2***
Investment Banking Division	553	289	264	0	553	553	289	264	0	553	484	0	0
Treasury	46,375	25,322	21,053	30,886	15,489	8,590	25,130	(16,541)	6,000	2,590	2,227	0	0
Corporate Other Assets / Investments	16,720	17,033	(313)	18,740	(2,020)	13,129	14,825	(1,696)	16,500	(3,371)	2,468	0	(274)
Total Non-Core	***63,647***	***42,643***	***21,004***	***49,626***	***14,021***	***22,271***	***40,244***	***(17,973)***	***22,500***	***(229)***	***5,178***	***0***	***(274)***
Total All Other Americas	**83,913**	**64,266**	**19,647**	**79,552**	**4,361**	**38,014**	**57,335**	**(19,321)**	**46,115**	**(8,101)**	**18,829**	**(9)**	**(263)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2007

USD millions

Grand Totals Americas	**471,773**	**589,975**	**(118,203)**	**452,734**	**19,039**	**237,956**	**266,721**	**(28,765)**	**244,291**	**(6,335)**	**208,735**	**(11,625)**	**3,325**
Liquid Markets Financing	44,241	174,373	(130,132)	41,052	3,189	1,701	1,421	281	1,000	701	383	0	1,306
Credit Financing	21,564	28,933	(7,369)	16,700	4,864	1,416	1,294	123	500	916	562	0	445
Clearing and Execution	818	780	38	0	818	10	1	9	0	10	0	0	10
FID Structured Transactions	238	120	117	250	(12)	135	18	118	250	(115)	105	0	0
FID Futures	7,233	5,824	1,409	5,000	2,233	2,196	1,767	428	1,000	1,196	0	0	0
Total FID Prime Services:	***74,094***	***210,030***	***(135,936)***	***63,002***	***11,092***	***5,459***	***4,501***	***958***	***2,750***	***2,709***	***1,050***	***0***	***1,762***
Equity Financing	72,130	72,860	(729)	61,700	10,430	19,848	21,826	(1,978)	20,635	(787)	10,663	(2,836)	732
Equity Synthetic	5,215	5,507	(292)	12,000	(6,785)	2,630	2,950	(320)	6,000	(3,370)	2,621	(81)	90
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0
Structured Transactions	118	48	71	250	(132)	118	48	71	250	(132)	89	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***77,464***	***78,415***	***(951)***	***73,950***	***3,514***	***22,596***	***24,823***	***(2,227)***	***26,885***	***(4,289)***	***13,373***	***(2,917)***	***822***
Total Prime Services Americas	***151,559***	***288,445***	***(136,886)***	***136,952***	***14,607***	***28,055***	***29,324***	***(1,269)***	***29,635***	***(1,580)***	***14,423***	***(2,917)***	***2,584***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2007

USD millions

EUROPE	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Bre		
											Net BS		
	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	28,597	34,176	(5,578)	17,300	11,297	13,024	18,609	(5,585)	12,300	724	28,242	(16,073)	91
High Grade Credit	1,425	1,317	108	1,555	(130)	787	669	118	1,000	(213)	1,240	(557)	21
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	2,430	2,426	4	4,000	(1,570)	2,423	2,419	4	4,000	(1,577)	2,758	(280)	4
Securitized Products	11,899	11,774	126	10,875	1,024	11,849	11,728	120	10,500	1,349	11,337	(364)	0
Real Estate	17,121	19,293	(2,172)	14,750	2,371	17,116	19,287	(2,172)	14,500	2,616	17,420	(321)	0
High Yield	4,239	4,239	(1)	4,900	(661)	3,806	3,806	(0)	4,000	(194)	3,995	(258)	12
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0			0	0	0			0	0	0
Derivatives - Munis	0	0	0			0	0	0			0	0	0
Energy Trading	65	71	(6)	0	65	65	71	(6)	0	65	63	0	2
Foreign Exchange	311	336	(25)	750	(439)	311	332	(22)	700	(389)	340	(124)	0
FID Corporate	868	868	0	1,396	(528)	5	5	0	0	5	5	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	329	330	(0)	40	289	329	330	(0)	0	329	329	0	0
IBD Loans	1,777	1,785	(8)	2,000	(223)	1,777	1,785	(8)	2,000	(223)	1,777	0	0
Total FID Core:	***69,062***	***76,614***	***(7,552)***	***57,566***	***11,496***	***51,492***	***59,042***	***(7,551)***	***49,000***	***2,492***	***67,506***	***(17,978)***	***130***
Total FID Prime Services:	***20,472***	***36,135***	***(15,664)***	***20,150***	***322***	***1,071***	***111***	***960***	***250***	***821***	***89***	***0***	***959***
Total FID Europe	**89,534**	**112,750**	**(23,216)**	**77,716**	**11,818**	**52,563**	**59,153**	**(6,590)**	**49,250**	**3,313**	**67,595**	**(17,978)**	**1,089**
Execution Services	1,688	1,758	(70)	3,100	(1,412)	1,585	1,643	(59)	2,200	(615)	913	(45)	513
Convertible Products	763	741	23	1,640	(877)	735	709	26	1,400	(665)	631	(0)	62
Volatility	20,082	18,466	1,617	21,115	(1,033)	18,417	16,843	1,574	19,500	(1,083)	15,878	(904)	182
Equities Strategies	196	170	26	663	(467)	185	160	25	550	(365)	159	(5)	6
Firm Relationship Loans	563	563	(0)	450	113	563	563	(0)	450	113	563	0	0
Equity Corporate	24	24	(0)	375	(351)	24	24	(0)	375	(351)	24	0	0
Total Equities Core:	***23,316***	***21,720***	***1,595***	***27,343***	***(4,027)***	***21,509***	***19,942***	***1,566***	***24,475***	***(2,966)***	***18,167***	***(955)***	***763***
Total Equities Prime Services:	***30,793***	***32,072***	***(1,279)***	***30,250***	***543***	***10,204***	***11,397***	***(1,193)***	***12,900***	***(2,696)***	***7,816***	***(3,557)***	***407***
Total Equities Europe	**54,109**	**53,792**	**316**	**57,593**	**(3,484)**	**31,712**	**31,339**	**374**	**37,375**	**(5,663)**	**25,983**	**(4,512)**	**1,171**
Global Principal Strategies	1,165	1,128	38	0	1,165	851	855	(4)	0	851	868	(17)	1
Global Trading Strategies	287	300	(13)	800	(513)	267	275	(7)	675	(408)	288	(22)	0
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Principal Investing	***1,452***	***1,427***	***25***	***800***	***652***	***1,118***	***1,130***	***(11)***	***675***	***443***	***1,156***	***(39)***	***1***
Asset Management	2,154	1,813	341	1,283	871	2,154	1,813	341	1,088	1,066	1,410	0	6
Private Equity	1,847	250	1,598	789	1,058	1,847	250	1,598	789	1,058	1,847	0	0
Total IMD	***4,001***	***2,063***	***1,938***	***2,072***	***1,929***	***4,001***	***2,063***	***1,938***	***1,877***	***2,124***	***3,258***	***0***	***6***
Investment Banking Division	147	147	0	0	147	147	147	0	0	147	147	0	0
Treasury	1	1	(0)	0	1	1	1	(0)	0	1	1	0	0
Corporate Other Assets / Investments	1,590	0	1,590	0	1,590	0	0	0	0	0	0	0	0
Total Non-Core	***1,737***	***147***	***1,590***	***0***	***1,737***	***147***	***147***	***0***	***0***	***147***	***147***	***0***	***0***
Total All Other Europe	**7,191**	**3,638**	**3,553**	**2,872**	**4,319**	**5,267**	**3,340**	**1,927**	**2,552**	**2,715**	**4,561**	**(39)**	**7**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2007

USD millions

Grand Totals Europe	**150,833**	**170,180**	**(19,346)**	**138,181**	**12,652**	**89,542**	**93,832**	**(4,289)**	**89,177**	**365**	**98,139**	**(22,529)**	**2,266**
Liquid Markets Financing	15,081	28,337	(13,256)	10,500	4,581	931	9	922	0	931	0	0	931
Credit Financing	5,176	7,649	(2,472)	9,200	(4,024)	28	53	(25)	0	28	0	0	28
Clearing and Execution	102	101	1	0	102	0	0	(0)	0	0	0	0	0
FID Structured Transactions	112	49	64	450	(338)	112	49	64	250	(138)	89	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***20,472***	***36,135***	***(15,664)***	***20,150***	***322***	***1,071***	***111***	***960***	***250***	***821***	***89***	***0***	***959***
Equity Financing	27,723	28,288	(565)	26,300	1,423	7,523	8,594	(1,071)	10,450	(2,927)	3,941	(2,120)	368
Equity Synthetic	2,798	3,720	(922)	3,500	(702)	2,410	2,740	(330)	2,200	210	3,786	(1,437)	35
Clearing and Execution	5	10	(5)	0	5	5	9	(4)	0	5	0	0	5
Structured Transactions	266	54	213	450	(184)	266	54	213	250	16	89	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***30,793***	***32,072***	***(1,279)***	***30,250***	***543***	***10,204***	***11,397***	***(1,193)***	***12,900***	***(2,696)***	***7,816***	***(3,557)***	***407***
Total Prime Services Europe	***51,265***	***68,207***	***(16,943)***	***50,400***	***865***	***11,275***	***11,508***	***(232)***	***13,150***	***(1,875)***	***7,905***	***(3,557)***	***1,366***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2007

USD millions

ASIA	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Bre		
											Net BS		
	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	15,808	17,163	(1,355)	16,000	(192)	6,623	7,423	(801)	7,000	(377)	8,982	(2,988)	28
High Grade Credit	1,144	1,079	65	1,620	(476)	1,019	965	54	1,100	(81)	1,325	(313)	7
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	2,104	2,076	28	1,550	554	2,099	2,071	28	1,500	599	2,176	(120)	1
Securitized Products	2,025	1,913	112	2,000	25	2,025	1,913	112	2,000	25	2,025	0	0
Real Estate	8,487	8,482	6	7,000	1,487	8,487	8,482	6	7,000	1,487	8,487	0	0
High Yield	2,756	2,721	35	2,500	256	2,690	2,660	30	2,500	190	2,682	(34)	5
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0			0	0	0			0	0	0
Derivatives - Munis	0	0	0			0	0	0			0	0	0
Energy Trading	0	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange	808	767	40	1,000	(192)	723	682	41	1,000	(277)	688	0	0
FID Corporate	125	119	6	91	34	124	118	6	0	124	35	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Core:	***33,256***	***34,320***	***(1,064)***	***31,761***	***1,495***	***23,790***	***24,315***	***(525)***	***22,100***	***1,690***	***26,400***	***(3,454)***	***41***
Total FID Prime Services:	***2,071***	***12,171***	***(10,100)***	***8,000***	***(5,929)***	***143***	***(0)***	***143***	***0***	***143***	***0***	***0***	***143***
Total FID Asia	**35,327**	**46,491**	**(11,164)**	**39,761**	**(4,434)**	**23,934**	**24,315**	**(381)**	**22,100**	**1,834**	**26,400**	**(3,454)**	**184**
Execution Services / Liquid Market	1,375	1,246	129	1,675	(300)	1,329	1,211	118	1,625	(296)	995	(1)	18
Convertible Products	546	575	(29)	578	(32)	535	565	(29)	578	(42)	533	(30)	32
Volatility	8,403	7,819	584	5,922	2,481	8,146	7,570	576	5,725	2,421	7,794	(11)	16
Equities Strategies	3,740	3,424	316	3,900	(160)	2,843	2,589	253	2,750	93	2,861	(94)	5
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	398	356	42	435	(37)	359	317	42	428	(69)	34	0	0
Total Equities Core:	***14,463***	***13,421***	***1,042***	***12,510***	***1,953***	***13,212***	***12,251***	***960***	***11,106***	***2,106***	***12,218***	***(136)***	***71***
Total Equities Prime Services:	***15,585***	***15,008***	***577***	***14,200***	***1,385***	***5,426***	***5,437***	***(11)***	***6,206***	***(780)***	***3,385***	***(884)***	***188***
Total Equities Asia	**30,048**	**28,429**	**1,619**	**26,710**	**3,338**	**18,638**	**17,688**	**949**	**17,312**	**1,326**	**15,603**	**(1,020)**	**260**
Global Principal Strategies	1,049	1,054	(5)	0	1,049	984	992	(8)	0	984	989	(5)	0
Global Trading Strategies	710	689	20	350	360	691	663	29	300	391	689	0	3
Global Opportunities Group	811	755	56	600	211	701	684	17	600	101	695	0	0
Direct Principal Investments	221	215	5	0	221	221	215	5	0	221	221	0	0
Total Principal Investing	***2,790***	***2,714***	***76***	***950***	***1,840***	***2,597***	***2,554***	***43***	***900***	***1,697***	***2,594***	***(5)***	***3***
Asset Management	16	0	16	0	16	16	0	16	0	16	16	0	0
Private Equity	207	531	(324)	99	108	207	531	(324)	99	108	207	0	0
Total IMD	***223***	***531***	***(308)***	***99***	***124***	***223***	***531***	***(308)***	***99***	***124***	***223***	***0***	***0***
Investment Banking Division	69	69	(0)	0	69	69	69	(0)	0	69	69	0	0
Treasury	0	0	0	0	0	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Non-Core	***69***	***69***	***(0)***	***0***	***69***	***69***	***69***	***(0)***	***0***	***69***	***69***	***0***	***0***
Total All Other Asia	**3,081**	**3,313**	**(231)**	**1,049**	**2,032**	**2,888**	**3,153**	**(265)**	**999**	**1,889**	**2,885**	**(5)**	**3**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2007

USD millions

Grand Totals Asia	**68,457**	**78,233**	**(9,776)**	**67,520**	**937**	**45,460**	**45,157**	**303**	**40,411**	**5,049**	**44,889**	**(4,480)**	**447**
Liquid Markets Financing	2,071	12,171	(10,100)	8,000	(5,929)	143	(0)	143	0	143	0	0	143
Credit Financing	0	0	0	0	0	0	0	0	0	0	0	0	0
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***2,071***	***12,171***	***(10,100)***	***8,000***	***(5,929)***	***143***	***(0)***	***143***	***0***	***143***	***0***	***0***	***143***
Equity Financing	12,089	11,910	179	9,700	2,389	2,762	3,201	(439)	3,206	(444)	1,089	(719)	186
Equity Synthetic	3,496	3,098	398	4,500	(1,004)	2,664	2,236	428	3,000	(336)	2,296	(166)	3
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***15,585***	***15,008***	***577***	***14,200***	***1,385***	***5,426***	***5,437***	***(11)***	***6,206***	***(780)***	***3,385***	***(884)***	***188***
Total Prime Services Asia	***17,656***	***27,179***	***(9,523)***	***22,200***	***(4,544)***	***5,569***	***5,437***	***133***	***6,206***	***(637)***	***3,385***	***(884)***	***332***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

USD millions

Prior Day is: 29-Nov-07

AMERICAS	eakout (for Current Day)					Americas	Asset Breakout (for Prior Day)						
						Net BS							
	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
Global Rates	466	43,388	0	0	(41,315)	34,727	(7,691)	850	412	37,405	0	0	(43,854)
High Grade Credit	4	1,495	1,004	0	(12,347)	10,375	(246)	186	9	1,583	1,042	0	(12,069)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	243	244	17	0	(219)	5,540	(111)	69	180	242	17	0	(251)
Securitized Products	998	2,371	44	248	(342)	50,485	(5)	3	1,277	1,200	43	259	(1,577)
Real Estate	0	363	0	0	(366)	40,278	0	27	0	391	0	0	(371)
High Yield	8	179	777	0	(1,038)	7,968	(11)	35	9	193	758	0	(1,022)
Municipal Bonds	1	251	22	0	(348)	3,700	0	0	1	251	41	0	(434)
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	502	14	0	0	2,796	0	0	0	502	14	0	0
Energy Trading	6	0	0	285	0	1,769	0	0	89	0	0	285	0
Foreign Exchange	234	0	0	0	(0)	5,195	(22)	1	192	0	0	0	(0)
FID Corporate	953	3,040	0	2,864	0	0	0	0	1,514	2,623	0	3,285	0
Insurance Products Group	0	0	0	0	0	157	(0)	0	0	0	0	0	0
FID Corp Loans	0	0	40	0	(79)	1,345	0	0	0	0	40	0	(79)
IBD Loans	2	0	0	9	0	3,558	0	0	2	0	0	9	0
Total FID Core:	***2,915***	***51,834***	***1,917***	***3,406***	***(56,055)***	***167,893***	***(8,087)***	***1,172***	***3,685***	***44,391***	***1,954***	***3,838***	***(59,657)***
Total FID Prime Services:	***2,647***	***30,941***	***32,587***	***5,108***	***(1,397)***	***1,316***	***0***	***1,051***	***2,134***	***97,382***	***104,019***	***4,128***	***(1,466)***
Total FID Americas	**5,562**	**82,775**	**34,503**	**8,514**	**(57,452)**	**169,209**	**(8,087)**	**2,222**	**5,819**	**141,773**	**105,974**	**7,966**	**(61,123)**
Execution Services / Liquid Market	779	109	2,341	(2)	**(2,527)**	5,175	(120)	59	275	109	2,320	(2)	(2,612)
Convertible Products	22	0	616	0	(849)	2,307	(61)	0	18	0	613	0	(846)
Volatility	139	630	3,140	(12)	(4,848)	5,504	(217)	7	107	630	2,949	(12)	(4,918)
Equities Strategies	229	0	220	0	(237)	627	(4)	1	13	0	218	0	(232)
Firm Relationship Loans	0	0	0	0	0	1,642	0	0	0	0	0	0	0
Equity Corporate	16	161	0	54	(0)	49	(0)	0	16	161	0	33	0
Total Equities Core:	***1,185***	***900***	***6,317***	***40***	(8,462)	***15,305***	***(401)***	***67***	***429***	***900***	***6,101***	***19***	***(8,607)***
Total Equities Prime Services:	***11,318***	***5,575***	***28,980***	***20,313***	(3,674)	***13,809***	***(3,021)***	***639***	***13,396***	***5,594***	***27,272***	***20,726***	***(4,199)***
Total Equities Americas	**12,503**	**6,475**	**35,297**	**20,353**	**(12,136)**	**29,114**	**(3,423)**	**706**	**13,825**	**6,494**	**33,373**	**20,744**	**(12,807)**
Global Principal Strategies	11	605	342	0	(885)	4,340	0	0	4	623	338	0	(899)
Global Trading Strategies	1	202	103	0	(331)	3,120	(9)	9	0	204	99	0	(315)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	541	0	0	0	0	0	0	0
Total Principal Investing	***12***	***806***	***445***	***0***	***(1,216)***	***8,000***	***(9)***	***9***	***4***	***826***	***437***	***0***	***(1,214)***
Asset Management	2,021	45	3	3,071	(0)	2,320	0	0	2,063	45	0	3,071	(4)
Private Equity	57	0	0	153	0	4,701	0	4	0	0	0	153	0
Total IMD	***2,078***	***45***	***3***	***3,224***	***(0)***	***7,020***	***0***	***4***	***2,063***	***45***	***0***	***3,223***	***(4)***
Investment Banking Division	69	0	0	0	0	220	0	0	69	0	0	0	0
Treasury	6,363	27,408	10,150	227	0	14,369	0	0	10,761	0	0	191	0
Corporate Other Assets / Investments	10,935	832	2,086	674	0	500	0	0	14,325	1,000	1,000	208	0
Total Non-Core	***17,367***	***28,240***	***12,236***	***901***	***0***	***15,089***	***0***	***0***	***25,155***	***1,000***	***1,000***	***399***	***0***
Total All Other Americas	**19,456**	**29,091**	**12,683**	**4,125**	**(1,216)**	**30,109**	**(9)**	**13**	**27,221**	**1,871**	**1,437**	**3,622**	**(1,218)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

USD millions

Prior Day is: 29-Nov-07

Grand Totals Americas	**37,521**	**118,341**	**82,484**	**32,992**	**(70,804)**	**228,432**	**(11,519)**	**2,942**	**46,865**	**150,139**	**140,784**	**32,332**	**(75,148)**
Liquid Markets Financing	12	18,986	23,483	70	(1,269)	762	0	647	12	80,391	92,490	71	(1,340)
Credit Financing	409	11,097	9,051	0	**(25)**	572	0	402	320	16,162	11,478	0	(24)
Clearing and Execution	0	807	0	0	**0**	0	0	1	0	779	0	0	0
FID Structured Transactions	30	50	52	0	**(102)**	(17)	0	0	35	50	52	0	(103)
FID Futures	2,196	0	0	5,038	0	0	0	0	1,767	0	0	4,056	0
Total FID Prime Services:	***2,647***	***30,941***	***32,587***	***5,108***	**(1,397)**	***1,316***	***0***	***1,051***	***2,134***	***97,382***	***104,019***	***4,128***	***(1,466)***
Equity Financing	11,288	5,436	26,531	20,315	(1,591)	10,875	(2,942)	531	13,362	5,455	24,851	20,728	(1,624)
Equity Synthetic	0	139	2,449	(3)	(2,083)	2,921	(79)	108	0	139	2,421	(3)	(2,575)
Clearing and Execution	0	0	0	0	(0)	0	0	0	0	0	0	0	(0)
Structured Transactions	30	0	0	0	(0)	13	0	0	35	0	0	0	(0)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***11,318***	***5,575***	***28,980***	***20,313***	**(3,674)**	***13,809***	***(3,021)***	***639***	***13,396***	***5,594***	***27,272***	***20,726***	***(4,199)***
Total Prime Services Americas	***13,965***	***36,516***	***61,567***	***25,421***	***(5,071)***	***15,126***	***(3,021)***	***1,690***	***15,530***	***102,977***	***131,291***	***24,853***	***(5,665)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

USD millions

Prior Day is: **29-Nov-07**

EUROPE	eakout (for Current Day)					Europe	Asset Breakout (for Prior Day)						
						Net BS							
	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
Global Rates	765	15,573	0	0	(15,826)	28,513	(10,164)	147	113	15,567	0	0	(15,151)
High Grade Credit	84	639	0	0	(686)	1,282	(634)	21	0	648	0	0	(655)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	(58)	7	0	0	(16)	2,478	(203)	4	140	7	0	0	(17)
Securitized Products	876	0	0	51	(0)	11,159	(310)	0	880	0	0	45	(0)
Real Estate	17	6	0	0	(6)	19,608	(321)	0	0	6	0	0	(6)
High Yield	56	433	0	0	(411)	4,063	(277)	19	0	433	0	0	(412)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	(3)	71	0	0	0	0	0	0	(3)
Foreign Exchange	95	0	0	0	(99)	365	(33)	0	0	4	0	0	(7)
FID Corporate	0	0	0	863	0	5	0	0	0	0	0	863	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	330	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	(0)	1,785	0	0	0	0	0	0	(0)
Total FID Core:	***1,834***	***16,657***	***0***	***914***	***(17,047)***	***69,660***	***(11,941)***	***191***	***1,133***	***16,664***	***0***	***908***	***(16,249)***
Total FID Prime Services:	***23***	***16,246***	***3,155***	***0***	***(188)***	***22***	***0***	***62***	***26***	***32,026***	***3,998***	***0***	***(174)***
Total FID Europe	**1,858**	**32,902**	**3,155**	**914**	**(17,236)**	**69,682**	**(11,941)**	**253**	**1,159**	**48,690**	**3,998**	**908**	**(16,423)**
Execution Services	204	0	103	0	**(601)**	931	(34)	734	12	0	114	0	(471)
Convertible Products	42	0	28	0	(371)	625	(1)	84	0	0	32	0	(410)
Volatility	3,261	0	1,666	0	(13,350)	15,769	(830)	151	1,753	0	1,622	0	(13,091)
Equities Strategies	26	0	10	0	(50)	162	(5)	3	0	0	9	0	(47)
Firm Relationship Loans	0	0	0	0	0	563	0	0	0	0	0	0	0
Equity Corporate	0	0	0	0	0	24	0	0	0	0	0	0	0
Total Equities Core:	***3,533***	***0***	***1,807***	***0***	(14,372)	***18,075***	***(870)***	***973***	***1,765***	***0***	***1,778***	***0***	***(14,019)***
Total Equities Prime Services:	***5,538***	***340***	***7,965***	***12,284***	(11,149)	***7,846***	***(3,563)***	***573***	***6,540***	***338***	***7,379***	***12,958***	***(10,989)***
Total Equities Europe	**9,071**	**340**	**9,772**	**12,284**	**(25,521)**	**25,921**	**(4,433)**	**1,546**	**8,304**	**338**	**9,157**	**12,958**	**(25,008)**
Global Principal Strategies	0	314	0	0	(288)	871	(17)	1	0	273	0	0	(316)
Global Trading Strategies	0	20	0	0	(18)	287	(12)	0	0	25	0	0	(19)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Principal Investing	***0***	***334***	***0***	***0***	***(305)***	***1,158***	***(29)***	***1***	***0***	***298***	***0***	***0***	***(335)***
Asset Management	738	0	0	0	(0)	1,401	0	6	407	0	0	0	(1)
Private Equity	0	0	0	0	0	250	0	0	0	0	0	0	0
Total IMD	***738***	***0***	***0***	***0***	***(0)***	***1,650***	***0***	***6***	***407***	***0***	***0***	***0***	***(1)***
Investment Banking Division	0	0	0	0	0	147	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	1	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	1,590	0	0	0	0	0	0	0	0	0
Total Non-Core	***0***	***0***	***0***	***1,590***	***0***	***147***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Total All Other Europe	**738**	**334**	**0**	**1,590**	**(306)**	**2,956**	**(29)**	**6**	**407**	**298**	**0**	**0**	**(335)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

USD millions

Prior Day is: 29-Nov-07

Grand Totals Europe	**11,667**	**33,577**	**12,927**	**14,787**	**(43,062)**	**98,559**	**(16,403)**	**1,806**	**9,870**	**49,326**	**13,155**	**13,867**	**(41,766)**
Liquid Markets Financing	0	12,687	1,463	0	(173)	0	0	9	0	26,045	2,283	0	(158)
Credit Financing	0	3,457	1,691	0	**(15)**	0	0	53	0	5,880	1,715	0	(15)
Clearing and Execution	0	102	0	0	**0**	0	0	0	0	101	0	0	0
FID Structured Transactions	23	0	0	0	**0**	22	0	0	26	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***23***	***16,246***	***3,155***	***0***	**(188)**	***22***	***0***	***62***	***26***	***32,026***	***3,998***	***0***	***(174)***
Equity Financing	5,334	340	7,576	12,284	(9,201)	4,009	(2,183)	529	6,239	338	6,398	12,958	(9,128)
Equity Synthetic	27	0	388	0	(1,759)	3,810	(1,380)	35	274	0	980	0	(1,671)
Clearing and Execution	0	0	0	0	0	0	0	9	0	0	1	0	0
Structured Transactions	178	0	0	0	(188)	27	0	0	26	0	0	0	(189)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***5,538***	***340***	***7,965***	***12,284***	**(11,149)**	***7,846***	***(3,563)***	***573***	***6,540***	***338***	***7,379***	***12,958***	***(10,989)***
Total Prime Services Europe	***5,561***	***16,586***	***11,119***	***12,284***	***(11,337)***	***7,869***	***(3,563)***	***636***	***6,566***	***32,365***	***11,377***	***12,958***	***(11,162)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

USD millions

Prior Day is: **29-Nov-07**

ASIA	Asset Breakout (for Current Day)					Asia	Asset Breakout (for Prior Day)						
						Net BS							
	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
Global Rates	600	7,276	1,910	0	(9,105)	9,416	(2,154)	88	74	7,636	2,103	0	(8,746)
High Grade Credit	0	125	0	0	(99)	1,258	(299)	7	0	114	0	0	(99)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	42	5	0	0	0	2,152	(81)	1	0	5	0	0	0
Securitized Products	0	0	0	0	0	1,913	0	0	0	0	0	0	0
Real Estate	0	(0)	0	0	(27)	8,482	0	0	0	(0)	0	0	(27)
High Yield	37	66	0	0	(76)	2,657	(39)	11	30	61	0	0	(65)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange	35	84	0	0	0	682	0	0	0	85	0	0	0
FID Corporate	89	0	0	0	(0)	35	0	0	83	0	0	0	(0)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Core:	***803***	***7,556***	***1,910***	***0***	***(9,307)***	***26,595***	***(2,573)***	***107***	***187***	***7,902***	***2,103***	***0***	***(8,937)***
Total FID Prime Services:	***0***	***2,820***	***(893)***	***0***	***(61)***	***(0)***	***0***	***0***	***0***	***2,782***	***9,389***	***0***	***(57)***
Total FID Asia	**803**	**10,377**	**1,017**	**0**	**(9,369)**	**26,595**	**(2,573)**	**107**	**187**	**10,684**	**11,492**	**0**	**(8,994)**
Execution Services / Liquid Market	317	0	46	0	**(70)**	1,015	(1)	35	162	0	36	0	(83)
Convertible Products	0	0	11	0	(33)	518	0	47	0	0	10	0	(33)
Volatility	346	0	258	0	(730)	7,719	(9)	11	(152)	0	250	0	(722)
Equities Strategies	70	0	897	0	(234)	2,665	(89)	13	0	0	834	0	(216)
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	325	0	0	39	0	34	0	0	283	0	0	40	0
Total Equities Core:	***1,058***	***0***	***1,212***	***39***	(1,067)	***11,951***	***(98)***	***106***	***292***	***0***	***1,130***	***40***	***(1,055)***
Total Equities Prime Services:	***2,737***	***148***	***4,929***	***5,082***	(1,667)	***3,372***	***(919)***	***138***	***2,846***	***146***	***4,234***	***5,191***	***(1,643)***
Total Equities Asia	**3,795**	**148**	**6,141**	**5,121**	**(2,734)**	**15,323**	**(1,017)**	**244**	**3,138**	**146**	**5,364**	**5,230**	**(2,698)**
Global Principal Strategies	0	65	0	0	(68)	992	0	0	0	62	0	0	(66)
Global Trading Strategies	0	18	0	0	(30)	660	0	3	0	26	0	0	(29)
Global Opportunities Group	6	110	0	0	(92)	684	0	0	0	71	0	0	(76)
Direct Principal Investments	0	0	0	0	0	215	0	0	0	0	0	0	0
Total Principal Investing	***6***	***193***	***0***	***0***	**(190)**	***2,551***	***0***	***3***	***0***	***160***	***0***	***0***	***(171)***
Asset Management	0	0	0	0	0	0	0	0	0	0	0	0	0
Private Equity	0	0	0	0	0	531	0	0	0	0	0	0	0
Total IMD	***0***	***0***	***0***	***0***	**0**	***531***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Investment Banking Division	0	0	0	0	0	69	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Non-Core	***0***	***0***	***0***	***0***	**0**	***69***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Total All Other Asia	**6**	**193**	**0**	**0**	**(190)**	**3,150**	**0**	**3**	**0**	**160**	**0**	**0**	**(171)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

USD millions

Prior Day is: 29-Nov-07

Grand Totals Asia	**4,604**	**10,717**	**7,158**	**5,121**	**(12,293)**	**45,068**	**(3,590)**	**354**	**3,324**	**10,990**	**16,855**	**5,230**	**(11,864)**
Liquid Markets Financing	0	2,820	(893)	0	(61)	(0)	0	0	0	2,782	9,389	0	(57)
Credit Financing	0	0	0	0	**0**	0	0	0	0	0	0	0	0
Clearing and Execution	0	0	0	0	**0**	0	0	0	0	0	0	0	0
FID Structured Transactions	0	0	0	0	**0**	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***0***	***2,820***	***(893)***	***0***	**(61)**	***(0)***	***0***	***0***	***0***	***2,782***	***9,389***	***0***	***(57)***
Equity Financing	2,206	0	4,245	5,082	(0)	1,085	(747)	135	2,728	0	3,519	5,191	(0)
Equity Synthetic	531	148	684	0	(1,667)	2,287	(172)	3	118	146	716	0	(1,643)
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***2,737***	***148***	***4,929***	***5,082***	**(1,667)**	***3,372***	***(919)***	***138***	***2,846***	***146***	***4,234***	***5,191***	***(1,643)***
Total Prime Services Asia	***2,737***	***2,968***	***4,037***	***5,082***	***(1,729)***	***3,372***	***(919)***	***138***	***2,846***	***2,929***	***13,623***	***5,191***	***(1,700)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

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

USD millions Current Day is: 30-Nov-07 Prior Day is 29-Nov-07

AMERICAS	Americas		Asset Breakout (Change)							
	|--- Change ---|		|---------- Net BS ----------|						FAS 140/	TD
	Gross BS	Net BS	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	Seg Cash/ Goodwill	Cash Shorts
Global Rates	5,171	(812)	(454)	(171)	(240)	54	5,983	0	0	2,539
High Grade Credit	(2,000)	(1,874)	(1,914)	15	29	(5)	(88)	(38)	0	(278)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0
CDO	16	13	37	(48)	(39)	63	2	1	0	31
Securitized Products	(1,615)	(2,774)	(2,516)	0	21	(279)	1,171	1	(12)	1,235
Real Estate	(1,662)	(1,634)	(1,608)	0	(26)	0	(28)	0	0	5
High Yield	(554)	(559)	(544)	(4)	(10)	(1)	(13)	18	0	(17)
Municipal Bonds	(424)	(404)	(403)	0	0	(0)	(0)	(20)	0	86
GIC / Armco	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	527	527	515	0	12	0	(0)	0	0	0
Energy Trading	(129)	(129)	(47)	0	0	(82)	0	0	0	0
Foreign Exchange	(1,286)	(1,286)	(1,328)	(0)	1	41	0	0	0	(0)
FID Corporate	456	460	1,020	0	0	(560)	417	0	(421)	0
Insurance Products Group	(1)	(1)	(1)	(0)	0	0	0	0	0	0
FID Corp Loans	2	2	2	0	0	0	(0)	0	0	(0)
IBD Loans	(333)	(333)	(333)	0	0	0	0	0	0	0
Total FID Core:	***(1,831)***	***(8,804)***	***(7,574)***	***(208)***	***(252)***	***(770)***	***7,443***	***(38)***	***(432)***	***3,601***
Total FID Prime Services:	***(135,936)***	***958***	***(266)***	***0***	***711***	***513***	***(66,441)***	***(71,433)***	***980***	***69***
Total FID Americas	**(137,766)**	**(7,845)**	**(7,840)**	**(208)**	**460**	**(257)**	**(58,999)**	**(71,470)**	**548**	**3,671**
Execution Services / Liquid Market	918	897	384	(3)	12	504	0	21	0	85
Convertible Products	69	66	64	(2)	0	4	0	3	0	(3)
Volatility	(362)	(553)	(589)	1	4	32	0	191	0	70
Equities Strategies	218	216	(1)	1	1	216	0	2	0	(6)
Firm Relationship Loans	8	8	8	0	0	0	0	0	0	0
Equity Corporate	17	(5)	(5)	0	0	0	0	0	22	(0)
Total Equities Core:	***867***	***629***	***(140)***	***(3)***	***16***	***756***	***0***	***216***	***22***	***146***
Total Equities Prime Services:	***(951)***	***(2,227)***	***(437)***	***104***	***183***	***(2,078)***	***(19)***	***1,708***	***(413)***	***525***
Total Equities Americas	**(83)**	**(1,598)**	**(577)**	**102**	**199**	**(1,322)**	**(19)**	**1,925**	**(391)**	**671**
Global Principal Strategies	15	29	20	0	1	7	(18)	4	0	14
Global Trading Strategies	57	55	56	(0)	(1)	1	(2)	4	0	(16)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	7	7	7	0	0	0	0	0	0	0
Total Principal Investing	***79***	***91***	***83***	***(0)***	***1***	***8***	***(20)***	***8***	***0***	***(2)***
Asset Management	(681)	(684)	(642)	0	(0)	(42)	0	3	1	4
Private Equity	(755)	(755)	(810)	0	(2)	57	0	0	0	0
Total IMD	***(1,436)***	***(1,440)***	***(1,452)***	***0***	***(3)***	***15***	***0***	***3***	***1***	***4***
Investment Banking Division	264	264	264	0	0	0	0	0	0	0
Treasury	21,053	(16,541)	(12,143)	0	0	(4,398)	27,408	10,150	36	0
Corporate Other Assets / Investments	(313)	(1,696)	1,968	0	(274)	(3,390)	(168)	1,086	466	0
Total Non-Core	***21,004***	***(17,973)***	***(9,911)***	***0***	***(274)***	***(7,788)***	***27,240***	***11,236***	***501***	***0***
Total All Other Americas	**19,647**	**(19,321)**	**(11,280)**	**(0)**	**(276)**	**(7,765)**	**27,220**	**11,246**	**503**	**2**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Lehman Brothers

Global Consolidated Balance Sheet

Regional Balance Sheet (Day-on-Day Change)

USD millions	Current Day is:	30-Nov-07			Prior Day is	29-Nov-07			
Grand Totals Americas	**(118,203)**	**(28,765)**	**(19,697)**	**(106)**	**383**	**(9,344)**	**(31,798)**	**(58,300)**	**660**	**4,343**
Liquid Markets Financing	(130,132)	281	(378)	0	659	(0)	(61,405)	(69,006)	(1)	71
Credit Financing	(7,369)	123	(10)	0	43	90	(5,065)	(2,427)	0	(1)
Clearing and Execution	38	9	0	0	9	0	29	0	0	0
FID Structured Transactions	117	118	122	0	0	(5)	(0)	0	0	0
FID Futures	1,409	428	0	0	0	428	0	0	981	0
Total FID Prime Services:	***(135,936)***	***958***	***(266)***	***0***	***711***	***513***	***(66,441)***	***(71,433)***	***980***	***69***
Equity Financing	(729)	(1,978)	(212)	107	201	(2,073)	(19)	1,680	(413)	33
Equity Synthetic	(292)	(320)	(300)	(2)	(18)	0	0	28	0	492
Clearing and Execution	0	0	0	0	0	0	0	0	0	0
Structured Transactions	71	71	76	0	0	(5)	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***(951)***	***(2,227)***	***(437)***	***104***	***183***	***(2,078)***	***(19)***	***1,708***	***(413)***	***525***
Total Prime Services Americas	***(136,886)***	***(1,269)***	***(703)***	***104***	***895***	***(1,565)***	***(66,460)***	***(69,725)***	***568***	***594***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

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

USD millions Current Day is: 30-Nov-07 Prior Day is 29-Nov-07

EUROPE	Europe		Asset Breakout (Change)							
	|--- Change ---|		|---------- Net BS ----------|						FAS 140/	TD
	Gross BS	Net BS	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	Seg Cash/ Goodwill	Cash Shorts
Global Rates	(5,578)	(5,585)	(272)	(5,909)	(56)	652	7	0	0	(675)
High Grade Credit	108	118	(42)	76	0	84	(9)	0	0	(31)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0
CDO	4	4	280	(77)	0	(198)	(0)	0	0	0
Securitized Products	126	120	178	(54)	0	(4)	0	0	5	(0)
Real Estate	(2,172)	(2,172)	(2,189)	0	0	17	0	0	0	(0)
High Yield	(1)	(0)	(68)	19	(7)	56	(1)	0	0	0
Municipal Bonds	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0
Energy Trading	(6)	(6)	(8)	0	2	0	0	0	0	(0)
Foreign Exchange	(25)	(22)	(25)	(91)	0	95	(4)	0	0	(92)
FID Corporate	0	0	0	0	0	0	0	0	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	(0)	(0)	(0)	0	0	0	0	0	0	0
IBD Loans	(8)	(8)	(8)	0	0	0	0	0	0	(0)
Total FID Core:	***(7,552)***	***(7,551)***	***(2,154)***	***(6,037)***	***(61)***	***702***	***(7)***	***0***	***5***	***(798)***
Total FID Prime Services:	***(15,664)***	***960***	***67***	***0***	***897***	***(3)***	***(15,781)***	***(844)***	***0***	***(15)***
Total FID Europe	**(23,216)**	**(6,590)**	**(2,088)**	**(6,037)**	**836**	**699**	**(15,787)**	**(844)**	**5**	**(812)**
Execution Services	(70)	(59)	(19)	(10)	(222)	192	0	(12)	0	(130)
Convertible Products	23	26	5	1	(22)	42	0	(4)	0	39
Volatility	1,617	1,574	109	(75)	31	1,508	0	43	0	(259)
Equities Strategies	26	25	(3)	(1)	4	26	0	1	0	(3)
Firm Relationship Loans	(0)	(0)	(0)	0	0	0	0	0	0	0
Equity Corporate	(0)	(0)	(0)	0	0	0	0	0	0	0
Total Equities Core:	***1,595***	***1,566***	***92***	***(85)***	***(210)***	***1,768***	***0***	***29***	***0***	***(353)***
Total Equities Prime Services:	***(1,279)***	***(1,193)***	***(30)***	***6***	***(166)***	***(1,002)***	***2***	***586***	***(675)***	***(160)***
Total Equities Europe	**316**	**374**	**62**	**(79)**	**(376)**	**767**	**2**	**615**	**(675)**	**(513)**
Global Principal Strategies	38	(4)	(4)	(0)	0	0	41	0	0	28
Global Trading Strategies	(13)	(7)	2	(10)	0	0	(5)	0	0	1
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0	0	0
Total Principal Investing	***25***	***(11)***	***(2)***	***(10)***	***0***	***0***	***36***	***0***	***0***	***29***
Asset Management	341	341	10	0	0	331	0	0	0	0
Private Equity	1,598	1,598	1,598	0	0	0	0	0	0	0
Total IMD	***1,938***	***1,938***	***1,607***	***0***	***0***	***331***	***0***	***0***	***0***	***0***
Investment Banking Division	0	0	0	0	0	0	0	0	0	0
Treasury	(0)	(0)	(0)	0	0	0	0	0	0	0
Corporate Other Assets / Investments	1,590	0	0	0	0	0	0	0	1,590	0
Total Non-Core	***1,590***	***0***	***0***	***0***	***0***	***0***	***0***	***0***	***1,590***	***0***
Total All Other Europe	**3,553**	**1,927**	**1,606**	**(10)**	**0**	**331**	**36**	**0**	**1,590**	**29**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Lehman Brothers

Global Consolidated Balance Sheet

Regional Balance Sheet (Day-on-Day Change)

USD millions	Current Day is:	30-Nov-07			Prior Day is	29-Nov-07			
Grand Totals Europe	**(19,346)**	**(4,289)**	**(420)**	**(6,126)**	**460**	**1,797**	**(15,749)**	**(228)**	**920**	**(1,296)**
Liquid Markets Financing	(13,256)	922	0	0	922	0	(13,358)	(819)	0	(14)
Credit Financing	(2,472)	(25)	0	0	(25)	0	(2,423)	(24)	0	(0)
Clearing and Execution	1	(0)	0	0	(0)	0	1	0	0	0
FID Structured Transactions	64	64	67	0	0	(3)	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***(15,664)***	***960***	***67***	***0***	***897***	***(3)***	***(15,781)***	***(844)***	***0***	***(15)***
Equity Financing	(565)	(1,071)	(68)	63	(161)	(905)	2	1,179	(675)	(73)
Equity Synthetic	(922)	(330)	(24)	(57)	(1)	(248)	0	(592)	0	(88)
Clearing and Execution	(5)	(4)	(0)	0	(4)	0	0	(0)	0	0
Structured Transactions	213	213	61	0	0	151	0	0	0	1
Equity Futures	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***(1,279)***	***(1,193)***	***(30)***	***6***	***(166)***	***(1,002)***	***2***	***586***	***(675)***	***(160)***
Total Prime Services Europe	***(16,943)***	***(232)***	***36***	***6***	***731***	***(1,005)***	***(15,779)***	***(258)***	***(675)***	***(175)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

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

USD millions Current Day is: 30-Nov-07 Prior Day is 29-Nov-07

ASIA	Asia		Asset Breakout (Change)							
	|--- Change ---|		|---------- Net BS ----------|							
	Gross BS	Net BS	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
Global Rates	(1,355)	(801)	(434)	(834)	(60)	526	(361)	(193)	0	(359)
High Grade Credit	65	54	68	(14)	0	0	11	0	0	(1)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0
CDO	28	28	24	(39)	0	42	(0)	0	0	0
Securitized Products	112	112	112	0	0	0	0	0	0	0
Real Estate	6	6	6	0	0	0	0	0	0	(0)
High Yield	35	30	25	5	(6)	7	5	0	0	(10)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	0	0	0	0	0	0
Foreign Exchange	40	41	5	0	0	35	(1)	0	0	0
FID Corporate	6	6	(0)	0	0	6	(0)	0	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	0	0	0	0	0	0
Total FID Core:	***(1,064)***	***(525)***	***(194)***	***(881)***	***(66)***	***617***	***(346)***	***(193)***	***0***	***(370)***
Total FID Prime Services:	***(10,100)***	***143***	***0***	***0***	***143***	***0***	***38***	***(10,282)***	***0***	***(4)***
Total FID Asia	**(11,164)**	**(381)**	**(194)**	**(881)**	**77**	**617**	**(308)**	**(10,475)**	**0**	**(374)**
Execution Services / Liquid Market	129	118	(19)	(1)	(17)	155	0	11	0	13
Convertible Products	(29)	(29)	15	(30)	(15)	0	0	1	0	1
Volatility	584	576	75	(2)	5	498	0	8	0	(8)
Equities Strategies	316	253	196	(5)	(8)	70	0	63	0	(18)
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0
Equity Corporate	42	42	(0)	0	0	42	0	0	(0)	0
Total Equities Core:	***1,042***	***960***	***267***	***(38)***	***(35)***	***766***	***0***	***83***	***(0)***	***(11)***
Total Equities Prime Services:	***577***	***(11)***	***13***	***34***	***50***	***(109)***	***1***	***695***	***(109)***	***(24)***
Total Equities Asia	**1,619**	**949**	**280**	**(3)**	**16**	**657**	**1**	**778**	**(109)**	**(36)**
Global Principal Strategies	(5)	(8)	(3)	(5)	0	0	3	0	0	(2)
Global Trading Strategies	20	29	29	0	0	0	(8)	0	0	(1)
Global Opportunities Group	56	17	11	0	(0)	6	38	0	0	(17)
Direct Principal Investments	5	5	5	0	0	0	0	0	0	0
Total Principal Investing	***76***	***43***	***42***	***(5)***	***(0)***	***6***	***34***	***0***	***0***	***(19)***
Asset Management	16	16	16	0	0	0	0	0	0	0
Private Equity	(324)	(324)	(324)	0	0	0	0	0	0	0
Total IMD	***(308)***	***(308)***	***(308)***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Investment Banking Division	(0)	(0)	(0)	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0
Total Non-Core	***(0)***	***(0)***	***(0)***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Total All Other Asia	**(231)**	**(265)**	**(266)**	**(5)**	**(0)**	**6**	**34**	**0**	**0**	**(19)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Lehman Brothers

Global Consolidated Balance Sheet

Regional Balance Sheet (Day-on-Day Change)

USD millions	Current Day is:	30-Nov-07			Prior Day is	29-Nov-07			
Grand Totals Asia	**(9,776)**	**303**	**(180)**	**(890)**	**93**	**1,280**	**(273)**	**(9,697)**	**(109)**	**(429)**
Liquid Markets Financing	(10,100)	143	0	0	143	0	38	(10,282)	0	(4)
Credit Financing	0	0	0	0	0	0	0	0	0	0
Clearing and Execution	0	0	0	0	0	0	0	0	0	0
FID Structured Transactions	0	0	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***(10,100)***	***143***	***0***	***0***	***143***	***0***	***38***	***(10,282)***	***0***	***(4)***
Equity Financing	179	(439)	4	28	51	(522)	0	726	(109)	(0)
Equity Synthetic	398	428	9	6	(0)	413	1	(31)	0	(24)
Clearing and Execution	0	0	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***577***	***(11)***	***13***	***34***	***50***	***(109)***	***1***	***695***	***(109)***	***(24)***
Total Prime Services Asia	***(9,523)***	***133***	***13***	***34***	***194***	***(109)***	***39***	***(9,586)***	***(109)***	***(29)***

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Lehman Brothers
FID Firm Financing Balance Sheet
Regional Breakout
November 30, 2007

USD millions

Consolidated	Gross Balance Sheet Assets					Net Balance Sheet Assets				
	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Net Target	Over (Under)
Americas										
Liquid	44,241	174,373	(130,132)			1,701	1,421	281		
Credit	11,850	17,099	(5,249)			1,125	1,047	78		
EMG	9,715	11,834	(2,119)			292	247	45		
Total Americas	***65,806***	***203,306***	***(137,500)***	***57,752***	***8,054***	***3,118***	***2,714***	***403***	***1,500***	***1,618***
Europe										
Liquid	15,081	28,337	(13,256)			931	9	922		
Credit	5,176	7,649	(2,472)			28	53	(25)		
Total Europe	***20,258***	***35,986***	***(15,728)***	***19,700***	***558***	***959***	***62***	***897***	***0***	***959***
Asia										
Liquid	2,071	12,171	(10,100)	8,000	(5,929)	143	(0)	143	0	143
Total Firm Financing:	**88,134**	**251,463**	**(163,329)**	**85,452**	**2,682**	**4,220**	**2,777**	**1,444**	**1,500**	**2,720**

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

USD millions

Prior Day is:

Consolidated	Asset Breakout (for Current Day)							Asset Bre		
	Net BS						FAS 140/	Net BS		
	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	Seg Cash/ Goodwill	Net Longs	Repo 105	Fails
Americas										
Liquid	383	0	1,306	12	18,986	23,483	70	762	0	647
Credit	560	0	155	409	4,464	6,261	0	570	0	159
EMG	2	0	290	0	6,633	2,790	0	2	0	243
Total Americas	***945***	***0***	***1,751***	***421***	***30,083***	***32,534***	***70***	***1,333***	***0***	***1,049***
Europe										
Liquid	0	0	931	0	12,687	1,463	0	0	0	9
Credit	0	0	28	0	3,457	1,691	0	0	0	53
Total Europe	***0***	***0***	***959***	***0***	***16,144***	***3,155***	***0***	***0***	***0***	***62***
Asia										
Liquid	0	0	143	0	2,820	(893)	0	(0)	0	0
Total Firm Financing:	**945**	**0**	**2,854**	**421**	**49,047**	**34,796**	**70**	**1,333**	**0**	**1,112**

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Current Day is: 30-Nov-07
Prior Day is: 29-Nov-07

USD millions 29-Nov-07

Consolidated	Asset Breakout (for Prior Day)				Asset Breakout (Change)					
					Net BS					
	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows
Americas										
Liquid	12	80,391	92,490	71	(378)	0	659	(0)	(61,405)	(69,006)
Credit	317	7,543	8,510	0	(10)	0	(4)	92	(3,079)	(2,249)
EMG	2	8,619	2,968	0	0	0	47	(2)	(1,986)	(178)
Total Americas	***332***	***96,553***	***103,967***	***71***	***(388)***	***0***	***702***	***90***	***(66,470)***	***(71,433)***
Europe										
Liquid	0	26,045	2,283	0	0	0	922	0	(13,358)	(819)
Credit	0	5,880	1,715	0	0	0	(25)	0	(2,423)	(24)
Total Europe	***0***	***31,925***	***3,998***	***0***	***0***	***0***	***897***	***0***	***(15,781)***	***(844)***
Asia										
Liquid	0	2,782	9,389	0	0	0	143	0	38	(10,282)
Total Firm Financing:	**332**	**131,261**	**117,354**	**71**	**(388)**	**0**	**1,742**	**90**	**(82,213)**	**(82,558)**

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

USD millions

Consolidated	FAS 140/ Seg Cash/ Goodwill
Americas	
Liquid	(1)
Credit	0
EMG	0
Total Americas	***(1)***
Europe	
Liquid	0
Credit	0
Total Europe	***0***
Asia	
Liquid	0
Total Firm Financing:	**(1)**

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	ıthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
SUM AMERICAS									
	PRINCIPAL INVESTING								
		GFS-PRINCIPAL INVESTING							
			GLOBAL TRADING STRATEGIES						
				GLOBAL TRADING STRAT-AMER					
					GLOBAL TRADING STRAT-AMER	3,175	-9	8	1
				GLOBAL TRADING STRAT-AMER Total		**3,175**	**-9**	**8**	**1**
			GLOBAL PRINCIPAL STRAT						
				GPS AMERICAS TRADING					
					AVIATION FINANCE	143	0	0	0
					CAPITAL STRUCTURE ARB	2,257	0	9	0
					EQUITY LONG/SHORT	7	0	0	0
					GPS-PRIVATE EQUITY	264	0	0	0
					PHELPS-CREDIT	91	0	0	0
					PRINCIPAL FIN-BROWNBACK	190	0	-9	0
					PRINCIPAL STRATEGIES	314	0	1	11
					PRINCIPAL STRATEGIES II	23	0	0	0
					STRUCTURED CREDIT	17	0	0	0
					GPS EMERGING MARKETS	0	0	0	0
					GPS LOAN PORTFOLIO	1,052	0	0	0
				GPS AMERICAS TRADING Total		**4,360**	**0**	**1**	**11**
				DIRECT PRINCIPAL INVESTMENTS					
					DIRECT PRINCIPAL-AMERICAS				
						DIRECT PRINCIPAL-AMERICAS	547	0	0	0
					DIRECT PRINCIPAL-AMERICAS Total	**547**	**0**	**0**	**0**
		GFS-PRINCIPAL INVESTING Total				**8,083**	**-9**	**10**	**12**
	PRINCIPAL INVESTING Total					**8,083**	**-9**	**10**	**12**
	SUM MORTGAGE CAPITAL DIVISION								
		GFS-SUM MORTGAGE CAPITAL DIVISION							
			MORTGAGE CAP DIV PRE-ALLOC						
				MORT CAP DIV AMER PRE ALL					
					DIVISIONAL ADMIN AMER	33	0	0	0
				MORT CAP DIV AMER PRE ALL Total		**33**	**0**	**0**	**0**
		GFS-SUM MORTGAGE CAPITAL DIVISION Total				**33**	**0**	**0**	**0**
	SUM MORTGAGE CAPITAL DIVISION Total					**33**	**0**	**0**	**0**
	SUM-BANKING DIVISION								
		GFS-BANKING DIVISION							
			ADVISORY						
				ADVISORY AMERICAS					
					ADVISORY AMERICAS	0	0	0	2
				ADVISORY AMERICAS Total		**0**	**0**	**0**	**2**
			BANKING CORPORATE						
				CORPORATE - AMERICAS					
					CORPORATE - AMERICAS	0	0	0	69
				CORPORATE - AMERICAS Total		**0**	**0**	**0**	**69**
			LEVERAGED FINANCE						
				LF AMERICAS					
					LF LOAN HOLDS	199	0	0	0
					LF LOANS	2,089	0	0	0
				LF AMERICAS Total		**2,288**	**0**	**0**	**0**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-BANI	GFS-BANK	OTHER						
				OTHER BANKING INDUST AMER					
					HG FIRM RELAT LOANS AMER	749	0	0	0
					HY FIRM RELAT LOANS AMER	177	0	0	0
					HY LOAN HOLDS AMER	11	0	0	0
					OTHER BANKING INDUST AMER	484	0	0	0
				OTHER BANKING INDUST AMER Total		1,421	0	0	0
		GFS-BANKING DIVISION Total				3,709	0	0	71
	SUM-BANKING DIVISION Total					3,709	0	0	71
	SUM-EQUITIES								
		GFS-EQUITIES							
			CONVERTIBLES PRODUCT						
				CONVERTIBLES AMERICAS					
					DISTRESSED & LEV EQ	32	0	0	0
					OTHER CONVERTS AMERICAS	2,282	-63	0	22
					JVS	57	0	0	0
				CONVERTIBLES AMERICAS Total		2,371	-63	0	22
			EQUITIES CORPORATE						
				EQUITIES CORP AMERICAS					
					HG FRL-AMERICAS	1,296	0	0	0
					HY FRL-AMERICAS	354	0	0	0
					OTHER	24	0	0	16
					LATIN AMERICA - CORP	20	0	0	0
				EQUITIES CORP AMERICAS Total		1,694	0	0	16
				TAL-AMERICAS					
					TAL CORPORATE	0	0	0	0
				TAL-AMERICAS Total		0	0	0	0
			EQUITY STRATEGIES						
				EQUITIES STRATEGIES-AMER					
					EQUITY STRATEGY LONG SHORT	493	-3	2	0
					OPPORTUNITY FUND	6	0	0	229
					REAL IVOL	126	0	0	0
				EQUITIES STRATEGIES-AMER Total		626	-3	2	229
			VOLATILITY AMERICAS						
				STRUCTURED VOL AMERICAS					
					CORRELATION - STR	707	-34	2	0
					INDEX - STR	310	0	0	0
					OTHER STR VOL AMERICAS	2,922	-138	8	139
					SINGLE STOCK - STR	976	-44	0	0
					RISK AGGREGATION	0	0	0	0
				STRUCTURED VOL AMERICAS Total		4,915	-216	10	139
			LIQUID MARKETS AMERICAS						
				FLOW VOLATILITY AMERICAS					
					CORRELATION - FLOW	81	-4	0	0
					EXCHANGE TRADED FUNDS	658	0	0	0
					INDEX - FLOW	597	-6	0	0
					INDEX ARB	84	-4	0	0
					OTHER FLOW VOL AMERICA	82	0	0	325
					SINGLE STOCK - FLOW	2,507	-46	0	0
					JV TRADING	424	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-EQUI	GFS-EQUIT	LIQUID MARKET	FLOW VOLATILITY AMERICAS Total		4,433	-61	0	325
				PORTFOLIO AMERICAS					
					GUARANTEED OPEN/CLOSE	0	0	0	0
					GUARANTEED VWAP	0	0	0	0
					PROGRAM TRADING AMERICAS	1	-20	12	0
					PROGRAMS BLIND RISK	36	0	0	0
					SECTOR TRADING	2	0	0	0
					PORTFOLIO JV	16	0	0	0
				PORTFOLIO AMERICAS Total		55	-20	12	0
				SYSTEMATIC TRADING AMER					
					AMM	461	-35	0	169
					DELTA ONE - NQUANTS	28	0	0	0
					HIGH FREQUENCY TRADIN	0	0	0	0
				SYSTEMATIC TRADING AMER Total		488	-35	0	169
				EVENT DRIVEN-AMERICAS					
					EVENT DRIVEN FACILITATION	84	-3	25	21
					RISK ARB AMERICAS	172	0	0	0
				EVENT DRIVEN-AMERICAS Total		256	-3	25	21
				AMERICAS CASH					
					OTHER	158	0	0	0
					BASIC MATERIALS	59	0	0	0
					CASH DIRECT TO MODEL	0	0	0	0
					CONSUMER PRODUCTS	1	0	0	0
					EMG EQUITIES-AMERICAS	16	0	26	0
					FINANCIAL INSTITUTIONS	54	0	0	0
					HEALTHCARE	4	0	0	0
					PORTFOLIO-CASH ECON JV	1	0	5	0
					TECHNOLOGY	32	-4	0	0
					US LISTED EQUITIES 1	0	0	0	0
					WHOLESALE BUSINESS	0	0	3	0
					TELECOM/MEDIA	3	0	0	265
					ENERGY	0	0	0	0
					NASDAQ	0	0	0	0
					LX PLATFORM	0	0	0	0
					NEUBERGER	0	0	0	0
				AMERICAS CASH Total		328	-4	34	265
		GFS-EQUITIES Total				15,165	-404	83	1,185
	SUM-EQUITIES Total					15,165	-404	83	1,185
	SUM-FIXED INCOME								
		GFS-FIXED INCOME							
			CDO						
				CDO AMERICAS					
					CDO BESPOKE CORRELATION US	619	-105	1	42
					CDO CREDIT STRATEGY US	38	0	0	0
					CDO HOUSE US	44	0	0	0
					CDO CLO CASH-SYN HYBRID US	399	0	0	0
					CDO CLO PRIMARY US	720	-36	17	0
					CDO CLO SECONDARY US	338	-18	13	201
					CDO LIQUID ARB US	189	0	0	0
					CDO STRUCTURED PRODUCTS US	215	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	nthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-FIXEI	GFS-FIXED	CDO	CDO AMERICAS	CDO ABS US	3,002	0	0	0
				CDO AMERICAS Total		**5,565**	**-159**	**30**	**243**
				CDO LATAM US					
					CDO EM STRUCTURED PRODUCTS US	12	0	0	0
				CDO LATAM US Total		**12**	**0**	**0**	**0**
			FID CORPORATE						
				FID CORP-LOANS AMERICAS					
					HG FIRM RELATIONSHIP LOANS	675	0	0	0
					HG LOAN HOLDS	29	0	0	0
					HY LOAN HOLDS	467	0	0	0
					HY-FIRM RELATIONSHIP LOANS	177	0	0	0
				FID CORP-LOANS AMERICAS Total		**1,348**	**0**	**0**	**0**
				FID CORPORATE AMERICAS					
					FID CORP AMER	1,020	0	0	953
				FID CORPORATE AMERICAS Total		**1,020**	**0**	**0**	**953**
				INSURANCE PROD GROUP-AMER					
					INSURANCE PROD GROUP AMER	156	0	0	0
				INSURANCE PROD GROUP-AMER Total		**156**	**0**	**0**	**0**
			FOREIGN EXCHANGE						
				FX AMERICAS					
					FX-FORWARD AMERICAS	2,029	0	0	234
					FX-OPTIONS AMERICAS	937	-22	2	0
					FX-CORP FEES/OTHER AMER	0	0	0	0
				FX AMERICAS Total		**2,967**	**-22**	**2**	**234**
				FX EM AMERICAS					
					LATIN AMERICA LOCALS-FX	900	0	0	0
				FX EM AMERICAS Total		**900**	**0**	**0**	**0**
			HIGH GRADE CREDIT						
				HIGH GRADE CREDIT US					
					HG CAPITAL MANAGEMENT	0	0	0	0
					HG CREDIT STRATEGY US	84	0	0	0
					HG ESOTERIC US	192	0	0	0
					HG FLOW TRADING US	1,175	0	-64	4
					HG HYBRID CAPITAL US	3,339	-125	3	0
					HG LOANS SYND US	1,472	0	0	0
					HG SHORT TERM CREDIT US	530	0	0	0
					HG YANKEE CREDIT TRADING US	683	-78	107	0
					HG FLOW TRADING SYND US	31	0	106	0
					HG HYBRID CAPITAL SYND US	66	0	7	0
				HIGH GRADE CREDIT US Total		**7,572**	**-203**	**160**	**4**
				HIGH GRADE LATAM US					
					HG LATIN MARKETS	889	-28	56	0
				HIGH GRADE LATAM US Total		**889**	**-28**	**56**	**0**
			HIGH YIELD						
				HIGH YIELD PROP AMERICAS					
					HY PROP CDO US	249	-11	4	0
					HY PROP ENERGY US	684	0	0	0
				HIGH YIELD PROP AMERICAS Total		**934**	**-11**	**4**	**0**
				HIGH YIELD - AME					
					HY BONDS US	856	0	8	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-FIXEI	GFS-FIXED	HIGH YIELD	HIGH YIELD - AME	HY CREDIT STRATEGY US	38	0	0	0
					HY DERIVATIVES JV SYND US	4	0	0	0
					HY DERIVATIVES US	315	0	0	0
					HY DISTRESSED US	812	0	0	0
					HY LOANS US	462	0	0	0
					HY STRUCTURED FINANCE JV US	0	0	0	0
					HY LOANS SYND US	2,250	0	0	0
					HY BONDS SYND US	1,276	0	0	8
				HIGH YIELD - AME Total		**6,013**	**0**	**8**	**8**
				HIGH YIELD LATAM US					
					HY CORPORATES LATAM	431	0	13	0
					HY YANKEE LATAM	46	-4	0	0
				HIGH YIELD LATAM US Total		**478**	**-4**	**13**	**0**
			MUNICIPALS						
				MUNI DERIVATIVES					
					MUNIS DERIVATIVES	3,311	0	12	0
				MUNI DERIVATIVES Total		**3,311**	**0**	**12**	**0**
				MUNICIPAL BONDS					
					MUNI CORPORATE	853	0	0	0
					PROPRIETARY	372	0	0	0
					SECONDARY	68	0	0	0
					SECONDARY HIGH YIELD	1,107	0	0	0
					SHORT TERM	636	0	0	0
					STRUCTURED PRODUCTS	129	0	0	0
					UNDERWRITING	132	0	0	1
				MUNICIPAL BONDS Total		**3,297**	**0**	**0**	**1**
			REAL ESTATE						
				REAL ESTATE-AMERICAS					
					CMBS INVESTMNT GRD-AMERICA	1,428	0	1	0
					CMBS-AMERICAS	25,499	0	0	0
					PRIN. TRAN.-AMERICAS	11,742	0	0	0
				REAL ESTATE-AMERICAS Total		**38,670**	**0**	**1**	**0**
			COMMODITIES TRADING						
				US COMMODITIES TRADING					
					ENERGY CORPORATE	992	0	0	216
				US COMMODITIES TRADING Total		**992**	**0**	**0**	**216**
				EAGLE NORTH AMERICA					
					COMMODITIES-EAGLE ENERGY	730	0	0	-209
				EAGLE NORTH AMERICA Total		**730**	**0**	**0**	**-209**
			SECURITIZED PRODUCTS						
				SP AMERICAS-ORIGINATION					
					BNC	0	0	0	60
					CAMPUS DOOR	0	0	0	0
					ALS	0	0	0	386
				SP AMERICAS-ORIGINATION Total		**0**	**0**	**0**	**446**
				SP AMERICAS-TRADING					
					ABS DERIVATIVES	3,442	-5	1	0
					ABS-NEW ISSUE-AM	1,148	0	0	0
					ABS-SECONDARY-AMERICAS	2,121	0	0	331
					AGENCY REMICS/STRIPS-AMER	4,477	0	2	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	nthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-FIXEI	GFS-FIXED	SECURITIZED PF	SP AMERICAS-TRADING	HOUSE-ADMIN	3	0	0	2
					HOUSE-RISK	158	0	0	0
					MORTGAGE FINANCE AMERICAS	0	0	0	0
					NON RESIDENTIAL TRADING	3,276	0	0	154
					NON-PRIME-AMERICAS	11,750	0	0	9
					PRIME-AMERICAS	20,552	0	21	0
					PRIN FINANCE RESIDENTIAL	225	0	0	0
					SPECIAL OPPORTUNITIES GP	783	0	0	57
				SP AMERICAS-TRADING Total		**47,935**	**-5**	**24**	**552**
			GLOBAL RATES						
				GOVERNMENTS AMERICAS					
					AGENCIES	14,072	-7,552	6	0
					AGENCY CALLABLE	1,497	-16	3	0
					COUPON TRADING	2,407	0	294	0
					INT RATE FLOW STRATEGIES	38	0	0	0
					PASSTHRU JV	6,039	0	92	0
					HOUSE	0	0	0	0
				GOVERNMENTS AMERICAS Total		**24,053**	**-7,567**	**395**	**0**
				LIQUID MKTS PROP AMERICA					
					FX PROP AMER	267	0	0	0
					RATES PROP AMER	3,060	-295	0	0
				LIQUID MKTS PROP AMERICA Total		**3,327**	**-295**	**0**	**0**
				SHORT TERM RATES AMERICAS					
					SHORT TERM AGENCIES	113	0	5	0
					SHORT TERM US TREASURIES	5	0	0	0
				SHORT TERM RATES AMERICAS Total		**119**	**0**	**5**	**0**
				RATES DERIVATIVES AMERICAS					
					CPI DERIVATIVES US	586	0	0	0
					DERIV MORTGAGE OPTIONS	21	0	17	0
					DERIVATIVE CORPORATE	5,172	0	193	466
					DERIVATIVES MORTGAGES	108	0	0	0
					EXOTIC OPTIONS	201	0	0	0
					FUND DERIVATIVES AMERICAS	380	0	0	0
					US BOND OPTIONS	42	0	0	0
					US LONG OPTIONS	95	0	0	0
					US SWAPS	168	0	0	0
					HEDGE FUND REPLICATION	0	0	0	0
				RATES DERIVATIVES AMERICAS Total		**6,773**	**0**	**210**	**466**
		GFS-FIXED INCOME Total				**157,060**	**-8,294**	**920**	**2,914**
	SUM-FIXED INCOME Total					**157,060**	**-8,294**	**920**	**2,914**
	SUM-INVESTMENT MANAGEMENT								
		GFS-INVESTMENT MANAGEMENT							
			IMD CORPORATE						
				CORPORATE AMERICAS					
					NB LEHMAN ALLOCATIONS	0	0	0	8
					PARTNERSHIP AMERICAS	0	0	0	0
				CORPORATE AMERICAS Total		**0**	**0**	**0**	**8**
			NEUBERGER BERMAN PRIV ASST MGT						
				PAM AMERICAS					
					PAM CORPORATE	177	0	0	851

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November 30, 2007

USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-INVES	GFS-INVES	NEUBERGER BE	PAM AMERICAS	PAM MM	0	0	0	1
				PAM AMERICAS Total		**177**	**0**	**0**	**852**
			PIM PRE-ALLOCATED						
				DOMESTIC					
					NEW YORK	0	0	0	18
					PIM ATLANTA	0	0	0	2
					PIM BOSTON	0	0	0	3
					PIM CHICAGO- LASALLE	0	0	0	8
					PIM DALLAS	0	0	0	3
					PIM LOS ANGELES	0	0	0	9
					PIM PALM BEACH	0	0	0	3
					PIM PHILADELPHIA	0	0	0	1
					PIM SAN FRANCISCO	0	0	0	9
				DOMESTIC Total		**0**	**0**	**0**	**57**
				LATIN AMERICA					
					PIM MIAMI	0	0	0	2
					PIM BUENOS AIRES	0	0	0	0
				LATIN AMERICA Total		**0**	**0**	**0**	**2**
				PIM MANAGEMENT					
					PIM MGMT AMERICAS	0	0	0	0
				PIM MANAGEMENT Total		**0**	**0**	**0**	**0**
			PRIVATE EQUITY						
				CORPORATE AMERICA					
					PARTNERSHIP ACCOUNT	31	0	0	0
					DPEF	22	0	0	0
				CORPORATE AMERICA Total		**54**	**0**	**0**	**0**
				MERCH BNK AMERICA					
					MB ADMIN AMERICAS	0	0	0	0
					MB I, II, III AMERICAS	115	0	0	0
					MB IV AMERICAS	8	0	0	0
				MERCH BNK AMERICA Total		**123**	**0**	**0**	**0**
				CREDIT RELATED AMERICAS					
					CDO PE AMERICAS	310	0	2	0
					GLOBAL MEZZANINE AMERICAS	217	0	0	0
					LOAN OPPORTUNITY FUND AMERICAS	18	0	0	0
				CREDIT RELATED AMERICAS Total		**546**	**0**	**2**	**0**
				PFIG-AMERICAS					
					CO-INVESTMENTS AMER	327	0	0	0
					CROSSROADS AMER	388	0	0	0
					FUND OF FUNDS AMER	62	0	0	0
					SECONDARY OPP AMER	29	0	0	0
				PFIG-AMERICAS Total		**805**	**0**	**0**	**0**
				REAL ESTATE AMERICAS					
					REAL ESTATE AMERICAS ADMIN	0	0	0	0
					RE MEZZ I AMERICAS	746	0	0	0
					REAL ESTATE I AMERICAS	95	0	0	0
					REAL ESTATE II AMERICAS	239	0	0	0
					REAL ESTATE III AMERICAS	195	0	0	0
				REAL ESTATE AMERICAS Total		**1,275**	**0**	**0**	**0**
				VENTURE CAPITAL AMERICAS					

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 3439086

Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	ıthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-INVE	GFS-INVES	PRIVATE EQUIT	VENTURE CAPITAL AMERICAS	VENTURE CAPITAL AMERICAS	286	0	0	0
					COMMUNICATIONS AMERICAS	1	0	0	0
				VENTURE CAPITAL AMERICAS Total		287	0	0	0
				INFRASTRUCTURE AMERICA					
					MLP AMERICAS	751	0	0	0
					GLOBAL INFRASTRUCTURE AMER	50	0	0	57
				INFRASTRUCTURE AMERICA Total		801	0	0	57
				PRIVATE FUNDS MARKETING AM					
					SALES & MARKETING AMERICA	0	0	0	0
				PRIVATE FUNDS MARKETING AM Total		0	0	0	0
			PRIVATE INVES	MGMT-ADVIS SERV					
				PRIV INVEST MGMT-ADV SVCS AMER					
					3RD PARTY RELATIONSHIPS	0	0	0	0
				PRIV INVEST MGMT-ADV SVCS AMER Total		0	0	0	0
			ASSET MGMT	ADMINISTRATION					
				ASSET MGMT ADMIN AMERICAS					
					ASSET MGMT CORPORATE	0	0	0	0
				ASSET MGMT ADMIN AMERICAS Total		0	0	0	0
			ALTERNATIVES						
				ALTERNATIVE AMERICAS					
					ALTERNATIVES ADMIN/OTHER AMER	0	0	0	9
					SINGLE MGR FUND AMER	0	0	0	2
					FUND OF FUNDS AMERICAS	51	0	0	8
					QUANT AMERICAS	36	0	0	0
				ALTERNATIVE AMERICAS Total		87	0	0	18
			ASSET MANAGE	MENT PRINCIPAL INV					
				AM PRINCIPAL INVESTMENTS- AMER					
					ASSET MGT SEED AMERICAS	1,255	0	0	0
					DIRECT PRINCIPAL INVESTMENTS A	17	0	0	0
					MINORITY STAKES HEDGE FUNDS	124	0	0	844
				AM PRINCIPAL INVESTMENTS- AMER Total		1,395	0	0	844
			MFI FIXED INC	OME					
				MFI FIXED INCOME-AMERICAS					
					FIXED INSTITUTIONAL - AMERICAS	1	0	0	1
					LIQUIDITY	0	0	0	2
				MFI FIXED INCOME-AMERICAS Total		1	0	0	4
			MFI SUPPORT						
				MFI SUPPORT - AMERICAS					
					FUNDS ADMIN AMERICAS	0	0	0	47
					MFI CORP AMERICAS	0	0	0	83
					MFI SUPPORT - AMERICAS	17	0	0	106
				MFI SUPPORT - AMERICAS Total		17	0	0	236
		GFS-INVESTMENT MANAGEMENT Total				5,568	0	2	2,078
	SUM-INVESTMENT MANAGEMENT Total					5,568	0	2	2,078
	SUM-NON-CORE								
		GFS-NON-CORE							
			CORPORATE INVEST/OTHER						
				CORP INVEST/OTHER AMERICAS					
					OTHER AMERICAS	1	0	0	12
					DOM CORP INVEST	2,468	0	-274	10,935

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Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	ıthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-NON-	GFS-NON-C	CORPORATE IN\	CORP INVEST/OTHER AMERICAS	OTHER ASIA	21	0	0	0
				CORP INVEST/OTHER AMERICAS Total		2,489	0	-274	10,947
		GFS-NON-CORE Total				2,489	0	-274	10,947
	SUM-NON-CORE Total					2,489	0	-274	10,947
	SUM-PRIME SERVICES								
		GFS-EQUITIES							
			STRUCTURED TRANSACTIONS						
				STRUCTURED TRANS AMER					
					STRUCTURED TRANS AMER	89	0	0	30
					YIELD ENHAN AM STRUCTURED	0	0	0	0
				STRUCTURED TRANS AMER Total		89	0	0	30
			CLEARING AND EXECUTION						
				STAT ARB CLEARING AMER					
					STAT ARB CLEARING AMER	0	0	0	0
				STAT ARB CLEARING AMER Total		0	0	0	0
				PB CLEARING AND EXEC AMER					
					PB CLEARING AMER	0	0	0	0
				PB CLEARING AND EXEC AMER Total		0	0	0	0
			EQUITY FINANCING						
				NON HF FINANCING AMERICAS					
					INSTITUTIONAL FIN AMERICA	6,322	0	0	0
					INSTITUTIONAL STCK LN-AMER	50	-3	0	50
					PIM FINANCING AMER	0	0	0	2,418
				NON HF FINANCING AMERICAS Total		6,372	-3	0	2,468
				PRIME BROKER US					
					TRAD PRIME BROKER AMERICA	4,292	-2,832	732	8,668
				PRIME BROKER US Total		4,292	-2,832	732	8,668
				YIELD ENHANCEMENT-AMERICAS					
					YIELD ENHAN AMER DIV ARB	0	0	0	0
				YIELD ENHANCEMENT-AMERICAS Total		0	0	0	0
				STAT ARB FINANCING AMERICAS					
					STAT ARB FINCG AMER	0	0	0	151
				STAT ARB FINANCING AMERICAS Total		0	0	0	151
			EQUITY SYNTHETICS						
				PB SYNTHETICS AMERICAS					
					SYN PRIME BROKER AMER	2,369	-79	7	0
				PB SYNTHETICS AMERICAS Total		2,369	-79	7	0
				STAT ARB SYNTHETICS AMER					
					STAT ARB SYNTHETICS AMERICAS	251	-2	84	0
				STAT ARB SYNTHETICS AMER Total		251	-2	84	0
			GENERALIST PRIME SVCS COR						
				PS CORP AMER					
					PS CORP AMER	1	0	0	0
				PS CORP AMER Total		1	0	0	0
		GFS-EQUITIES Total				13,374	-2,917	822	11,318
		GFS-FIXED INCOME							
			FIRM FINANCING						
				CREDIT FINANCING AMERICAS					
					M/B CORPORATES	560	0	155	319
					MARGIN LENDING	0	0	0	90

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Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	Synthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-PRIM	GFS-FIXED	FIRM FINANCING	CREDIT FINANCING AMERICAS Total		560	0	155	409
				LIQUID MARKETS FINANCING AMER					
					M/B ARBITRAGE	0	0	0	0
					M/B CANADA	0	0	10	0
					M/B DESK HEDGE	0	0	0	0
					M/B MORTGAGES	0	0	0	0
					M/B OTHER	0	0	0	0
					M/B OVERNIGHT	0	0	0	0
					M/B SPECIALS	356	0	1,296	0
					M/B TERM	0	0	0	0
					OFF-B/S FINANCING	5	0	0	0
				LIQUID MARKETS FINANCING AMER Total		361	0	1,306	0
				EMG AMERICAS					
					M/B EMG AMERICA	2	0	290	0
				EMG AMERICAS Total		2	0	290	0
			STRUCTURED TRANSACTIONS						
				FID STRUCTURED TRANS AMER					
					FINANCIAL ENG.-AMERICAS	105	0	0	30
				FID STRUCTURED TRANS AMER Total		105	0	0	30
			FID FUTURES						
				GLOBAL FUTURES AMERICAS					
					GLOBAL FUTURES TRDNG AMER	0	0	0	2,196
				GLOBAL FUTURES AMERICAS Total		0	0	0	2,196
			CLEARING AND EXECUTION						
				FID PB CLEARING AND EXEC AMER					
					STRATEGIC CLIENT SVCS AMER	0	0	10	0
				FID PB CLEARING AND EXEC AMER Total		0	0	10	0
		GFS-FIXED INCOME Total				1,028	0	1,762	2,635
	SUM-PRIME SERVICES Total					14,402	-2,917	2,584	13,953
SUM AMERICAS	Total					206,509	-11,625	3,325	31,158
SUM ASIA									
	PRINCIPAL INVESTING								
		GFS-PRINCIPAL INVESTING							
			GLOBAL TRADING STRATEGIES						
				GLOBAL TRADING STRAT-ASIA					
					GLB TRAD STR AS-TRANS PRI	689	0	3	0
				GLOBAL TRADING STRAT-ASIA Total		689	0	3	0
			GLOBAL PRINCIPAL STRAT						
				GPS ASIA					
					CONVERT ARB	720	-5	0	0
					CREDIT	269	0	0	0
				GPS ASIA Total		989	-5	0	0
			GLOBAL OPPORTUNITIES GROUP						
				GLOBAL OPPORTUNITIES-ASIA					
					GLOBAL OPPORTUNITIES-ASIA	667	0	0	6
					GOG CREDIT TRADING	28	0	0	0
				GLOBAL OPPORTUNITIES-ASIA Total		695	0	0	6
			DIRECT PRINCIPAL INVESTMENTS						
				DIRECT PRINCIPAL-ASIA					

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LBEX-DOCID 3439086

Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	ıthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM ASIA	PRINCIPAL	GFS-PRINC	DIRECT PRINCIP	DIRECT PRINCIPAL-ASIA	DIRECT PRINCIPAL-ASIA	221	0	0	0
				DIRECT PRINCIPAL-ASIA Total		**221**	**0**	**0**	**0**
		GFS-PRINCIPAL INVESTING Total				**2,594**	**-5**	**3**	**6**
	PRINCIPAL INVESTING Total					**2,594**	**-5**	**3**	**6**
	SUM MORTGAGE CAPITAL DIVISION								
		GFS-SUM MORTGAGE CAPITAL DIVISION							
			MORTGAGE CAP DIV PRE-ALLOC						
				MORT CAP DIV ASIA PRE ALL					
					JAPAN	160	0	0	0
					KOREA	224	0	0	0
				MORT CAP DIV ASIA PRE ALL Total		**385**	**0**	**0**	**0**
			MORTGAGE CAP DIV ALLOC						
				MORT CAP DIV ALLOC ASIA					
					JAPAN	-160	0	0	0
					KOREA	-224	0	0	0
				MORT CAP DIV ALLOC ASIA Total		**-385**	**0**	**0**	**0**
		GFS-SUM MORTGAGE CAPITAL DIVISION Total				**0**	**0**	**0**	**0**
	SUM MORTGAGE CAPITAL DIVISION Total					**0**	**0**	**0**	**0**
	SUM-BANKING DIVISION								
		GFS-BANKING DIVISION							
			OTHER						
				OTHER BANKING INDSUT ASIA					
					HG FIRM RELAT LOANS ASIA	69	0	0	0
				OTHER BANKING INDSUT ASIA Total		**69**	**0**	**0**	**0**
		GFS-BANKING DIVISION Total				**69**	**0**	**0**	**0**
	SUM-BANKING DIVISION Total					**69**	**0**	**0**	**0**
	SUM-EQUITIES								
		GFS-EQUITIES							
			CONVERTIBLES PRODUCT						
				CONVERTIBLES ASIA					
					CONVERTIBLES SE ASIA	533	-30	32	0
				CONVERTIBLES ASIA Total		**533**	**-30**	**32**	**0**
			EQUITIES CORPORATE						
				EQUITIES CORP ASIA					
					EQ CORP ASIA	0	0	0	325
					EQ FIRM RELATIONSHIP LOAN	34	0	0	0
				EQUITIES CORP ASIA Total		**34**	**0**	**0**	**325**
			EQUITIES SUPPORT						
				NEW ISSUE EQTY					
					NEW ISSUE-ASIA	0	0	0	0
				NEW ISSUE EQTY Total		**0**	**0**	**0**	**0**
			EQUITY STRATEGIES						
				EQUITIES STRATEGIES-ASIA					
					EQUITIES STRAT JAPAN	101	-1	0	0
					EQUITIES STRATEGIES-NON JAPAN	2,760	-92	5	70
				EQUITIES STRATEGIES-ASIA Total		**2,861**	**-94**	**5**	**70**
			VOLATILITY ASIA						
				FLOW VOLATILITY ASIA					
					INDEX FLOW VOL JAPAN	0	0	0	0
					INDEX FLOW VOL NON-JAPAN	1,252	0	0	0

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November 30, 2007

USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM ASIA	SUM-EQUI	GFS-EQUIT	VOLATILITY ASI	FLOW VOLATILITY ASIA Total		1,252	0	0	0
				PROPRIETARY VOL ASIA					
					PROP VOL JAPAN	73	0	0	12
					PROP VOL NON-JAPAN ASIA	37	0	0	0
				PROPRIETARY VOL ASIA Total		110	0	0	12
				STRUCTURED VOL ASIA					
					STRUCT VOL NON-JAPAN ASIA	3,085	0	10	53
					STRUCTURED VOL JAPAN	2,232	-10	6	281
				STRUCTURED VOL ASIA Total		5,316	-10	16	334
				WARRANTS ASIA					
					WARRANTS NON-JAPAN ASIA	1,117	0	0	0
				WARRANTS ASIA Total		1,117	0	0	0
			ASIA EXECUTION SERVICES						
				PORTFOLIO ASIA					
					PORTFOLIO PROP JAPAN	70	-1	5	73
					PORTFOLIO-PROP NON JAPAN	170	0	0	63
					PRTFLIO-FACLITATION JAPAN	22	0	0	89
					PRTFLIO-FACLITATION NON-J	30	0	5	0
				PORTFOLIO ASIA Total		293	-1	10	225
				ASIA CASH					
					ASIAN CASH SALES JAPAN	8	0	4	0
					INDIA EQUITIES	478	0	0	0
					JAPAN EQUITIES	0	0	0	68
					NON JAPAN ASIA EQUITIES	216	0	4	24
					ASIAN CASH SALES NON JAPAN	0	0	0	0
				ASIA CASH Total		703	0	8	92
		GFS-EQUITIES Total				12,218	-136	71	1,058
	SUM-EQUITIES Total					12,218	-136	71	1,058
	SUM-FIXED INCOME								
		GFS-FIXED INCOME							
			CDO						
				CDO - ASIA					
					CDO BESPOKE CORRELATION ASIA	2,176	-120	1	42
				CDO - ASIA Total		2,176	-120	1	42
			FID CORPORATE						
				FID CORPORATE ASIA					
					FID CORP ASIA	1	0	0	89
				FID CORPORATE ASIA Total		1	0	0	89
				FID CORP-LOANS ASIA					
					HG FIRM RELATIONSHIP LOAN	34	0	0	0
				FID CORP-LOANS ASIA Total		34	0	0	0
			FOREIGN EXCHANGE						
				FX ASIA					
					ASIA LOCALS-FX	0	0	0	0
					KOREA RATES	183	0	0	0
					FX BOND ASIA	406	0	0	0
					INDIA RATES	95	0	0	0
					FX-OPTIONS ASIA	0	0	0	0
				FX ASIA Total		684	0	0	0
				LIQUID MKTS PROP ASIA					

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Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM ASIA	SUM-FIXEI	GFS-FIXED	FOREIGN EXCHA	LIQUID MKTS PROP ASIA	LIQUID MKTS PROP ASIA	4	0	0	35
				LIQUID MKTS PROP ASIA Total		**4**	**0**	**0**	**35**
			HIGH GRADE CREDIT						
				HIGH GRADE CREDIT ASIA					
					HG EX-JAPAN	685	-108	7	0
					HG JAPAN	640	-205	0	0
				HIGH GRADE CREDIT ASIA Total		**1,325**	**-313**	**7**	**0**
			HIGH YIELD						
				HIGH YIELD - ASIA					
					HY FLOW	190	-28	4	0
					HY JAPAN	685	0	0	3
					HY LEVERAGE FINANCE/SYNDICATE	214	0	0	0
					ASIA SPECIAL SITUATIONS GROUP	1,592	-6	1	34
				HIGH YIELD - ASIA Total		**2,682**	**-34**	**5**	**37**
			REAL ESTATE						
				REAL ESTATE-ASIA					
					CMBS-ASIA	4,088	0	0	0
					PRIN. TRAN.-ASIA	2,355	0	0	0
					REAL ESTATE NPL - ASIA	1,977	0	0	0
					REAL ESTATE AUSTRALIA	63	0	0	0
					REAL ESTATE INDIA	5	0	0	0
				REAL ESTATE-ASIA Total		**8,487**	**0**	**0**	**0**
			SECURITIZED PRODUCTS						
				SP ASIA-ORIGINATION					
					JAPAN	161	0	0	0
					KOREA	224	0	0	0
				SP ASIA-ORIGINATION Total		**385**	**0**	**0**	**0**
				SP ASIA-TRADING					
					ABS-NEW ISSUE-ASIA	1,152	0	0	0
					MORTGAGE TRADING ASIA	6	0	0	0
					PRIN. FINANCE-ASIA	482	0	0	0
				SP ASIA-TRADING Total		**1,640**	**0**	**0**	**0**
			GLOBAL RATES						
				GOVERNMENTS ASIA					
					GOVERNMENTS ASIA-NON YEN	590	-181	5	0
					GOVERNMENTS ASIA-YEN	7,400	-2,468	23	600
					GOVTS ASIA ALLOC	0	0	0	0
				GOVERNMENTS ASIA Total		**7,989**	**-2,649**	**28**	**600**
				RATES DERIVATIVES ASIA					
					FID DERIVS ASIA	993	-338	0	0
				RATES DERIVATIVES ASIA Total		**993**	**-338**	**0**	**0**
		GFS-FIXED INCOME Total				**26,400**	**-3,454**	**41**	**803**
	SUM-FIXED INCOME Total					**26,400**	**-3,454**	**41**	**803**
	SUM-INVESTMENT MANAGEMENT								
		GFS-INVESTMENT MANAGEMENT							
			PRIVATE EQUITY						
				REAL ESTATE ASIA					
					REAL ESTATE II ASIA	48	0	0	0
					REAL ESTATE III ASIA	66	0	0	0
				REAL ESTATE ASIA Total		**114**	**0**	**0**	**0**

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SUM ASIA	SUM-INVE	GFS-INVES	PRIVATE EQUIT	MERCH BNK ASIA					
					MB I, II, III, IBM ASIA	13	0	0	0
					MB INDIA	11	0	0	0
				MERCH BNK ASIA Total		24	0	0	0
				CREDIT RELATED ASIA					
					GLOBAL MEZZANINE ASIA	32	0	0	0
				CREDIT RELATED ASIA Total		32	0	0	0
				PFIG-ASIA					
					CO-INVESTMENTS ASIA	26	0	0	0
					CROSSROADS ASIA	3	0	0	0
					FUND OF FUNDS ASIA	9	0	0	0
				PFIG-ASIA Total		38	0	0	0
			MFI SUPPORT						
				MFI SUPPORT -ASIA					
					IAM AUSTRALIA	16	0	0	0
				MFI SUPPORT -ASIA Total		16	0	0	0
		GFS-INVESTMENT MANAGEMENT Total				223	0	0	0
	SUM-INVESTMENT MANAGEMENT Total					223	0	0	0
	SUM-PRIME SERVICES								
		GFS-EQUITIES							
			EQUITY FINANCING						
				NON HF FINANCING ASIA					
					INSTITUTIONAL FIN ASIA	0	0	0	0
				NON HF FINANCING ASIA Total		0	0	0	0
				PRIME BROKER ASIA					
					TRAD PRIME BROKER ASIA	1,089	-719	186	2,145
				PRIME BROKER ASIA Total		1,089	-719	186	2,145
				STAT ARB FINANCING ASIA					
					STAT ARB FINCG ASIA	0	0	0	61
				STAT ARB FINANCING ASIA Total		0	0	0	61
			EQUITY SYNTHETICS						
				PB SYNTHETICS ASIA					
					SYN PRIME BROKER ASIA	1,109	-33	0	375
				PB SYNTHETICS ASIA Total		1,109	-33	0	375
				STAT ARB SYNTHETICS ASIA					
					STAT ARB SYNTHETICS ASIA	1,187	-133	3	156
				STAT ARB SYNTHETICS ASIA Total		1,187	-133	3	156
		GFS-EQUITIES Total				3,385	-884	188	2,737
		GFS-FIXED INCOME							
			FIRM FINANCING						
				LIQUID MARKETS FINANCING ASIA					
					FIRM FINANCING ASIA	0	0	143	0
				LIQUID MARKETS FINANCING ASIA Total		0	0	143	0
		GFS-FIXED INCOME Total				0	0	143	0
	SUM-PRIME SERVICES Total					3,385	-884	332	2,737
SUM ASIA Total						44,889	-4,480	447	4,604
SUM EUROPE									

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Region	Division	ıthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM EUROPE									
						0	0	0	0
				Total		0	0	0	0
			Total			0	0	0	0
		Total				0	0	0	0
	Customer								
			GFS-Customer						
				Customer					
					Customer	0	0	0	0
				Customer Total		0	0	0	0
			GFS-Customer Total			0	0	0	0
	Customer Total					0	0	0	0
	PRINCIPAL INVESTING								
			GFS-PRINCIPAL INVESTING						
				GLOBAL TRADING STRATEGIES					
					GLOBAL TRADING STRAT-EUR				
						GLB TRAD STR EUR-TRAN PRIC	288	-22	0	0
					GLOBAL TRADING STRAT-EUR Total		288	-22	0	0
				GLOBAL PRINCIPAL STRAT					
					GPS EUROPE				
						CARB-EUROPE	365	-17	0	0
						CREDIT ARBITRAGE	502	0	1	0
					GPS EUROPE Total		868	-17	1	0
			GFS-PRINCIPAL INVESTING Total				1,156	-39	1	0
	PRINCIPAL INVESTING Total						1,156	-39	1	0
	SUM MORTGAGE CAPITAL DIVISION								
			GFS-SUM MORTGAGE CAPITAL DIVISION						
				MORTGAGE CAP DIV PRE-ALLOC					
					MORT CAP DIV EUR PRE ALLO				
						UK PLATFORMS	0	0	0	0
					MORT CAP DIV EUR PRE ALLO Total		0	0	0	0
			GFS-SUM MORTGAGE CAPITAL DIVISION Total				0	0	0	0
	SUM MORTGAGE CAPITAL DIVISION Total						0	0	0	0
	SUM-BANKING DIVISION								
			GFS-BANKING DIVISION						
				DCM ABS					
					DCM OTHER EUROPE				
						DCM OTHER EUROPE	0	0	0	0
					DCM OTHER EUROPE Total		0	0	0	0
				LEVERAGED FINANCE					
					LF EUROPE				
						LF EUROPE	1,484	0	0	0
					LF EUROPE Total		1,484	0	0	0
				OTHER					
					OTHER BANKING INDUST EUR				
						HG FIRM REL LOANS IBD EUR	563	0	0	0
						HY FIRM REL LOANS IBD EUR	24	0	0	0
						HY LOAN HOLDS IBD EUR	1	0	0	0

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SUM EUROPE	SUM-BANI	GFS-BANK	OTHER	OTHER BANKING INDUST EUR	OTHER BANKING INDUST EUR	147	0	0	0
					OTHER EUROPE NBM GROSS UP	-293	0	0	0
				OTHER BANKING INDUST EUR Total		**441**	**0**	**0**	**0**
		GFS-BANKING DIVISION Total				**1,924**	**0**	**0**	**0**
	SUM-BANKING DIVISION Total					**1,924**	**0**	**0**	**0**
	SUM-EQUITIES								
		GFS-EQUITIES							
			CONVERTIBLES PRODUCT						
				CONVERTIBLES EUROPE					
					FACILITATION	631	0	62	42
				CONVERTIBLES EUROPE Total		**631**	**0**	**62**	**42**
			EQUITIES CORPORATE						
				EQUITIES CORP EUROPE					
					HG FIRM REL LOANS EQT EUR	563	0	0	0
					HY FIRM REL LOANS EQT EUR	24	0	0	0
					EQUITY CORP OTHER	0	0	0	0
				EQUITIES CORP EUROPE Total		**586**	**0**	**0**	**0**
			EQUITIES SUPPORT						
				NEW ISSUE EQTY					
					NEW ISSUE-EUROPE	13	0	19	0
				NEW ISSUE EQTY Total		**13**	**0**	**19**	**0**
			EQUITY STRATEGIES						
				EQUITIES STRATEGIES-EUR					
					EQTY STRAT EUR EVNT DRIVEN	53	0	6	18
					EQTY STRAT EUR LONG-SHORT	102	-5	0	7
					EQTY STRAT EUR VOL ARB	4	0	0	0
				EQUITIES STRATEGIES-EUR Total		**159**	**-5**	**6**	**26**
			VOLATILITY EUROPE						
				FLOW VOLATILITY EUROPE					
					DELTA1	333	-40	33	0
					SINGLE STOCK	2,733	-239	48	3,026
				FLOW VOLATILITY EUROPE Total		**3,066**	**-280**	**81**	**3,026**
				STRUCTURED VOL EUROPE					
					FUNDS	1,952	0	22	0
					INDEX EXOTICS	1,401	-76	0	24
					SINGLE STOCK EXOTICS	6,040	-130	30	63
				STRUCTURED VOL EUROPE Total		**9,393**	**-206**	**52**	**87**
				RISK VOLATILITY EUROPE					
					AGGREGATED RISK	0	0	0	0
					CONVERTS STRIPPING	1,047	-52	7	0
					DIVIDENDS	63	0	0	8
					MACRO/SPEC SITUATIONS	5	0	0	0
					OTHER/JV BOOKS	16	0	0	75
					STRUCTURED RISK	1,624	-314	0	0
					VAR/SWAPS CORRELATION	116	-1	0	0
					VOL ARBITRAGE	386	-52	21	0
					EMG STRUCTURED EUROPE	151	0	21	58
				RISK VOLATILITY EUROPE Total		**3,408**	**-419**	**49**	**141**
				INDEX VOLATILITY EUROPE					
					STRUCTURED FLOW	12	0	0	7

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SUM EUROPE	SUM-EQUI	GFS-EQUIT	VOLATILITY EUR	INDEX VOLATILITY EUROPE Total		12	0	0	7
			EUROPE EXEC SVCS						
				PORTFOLIO EUROPE					
					PORT EUR ELECTRONIC	9	0	85	0
					PORT EUR FACILITATION WOR	58	-15	109	6
					PORT EUR PROP TRADING	21	-2	0	105
					PORT EUR RISK PRINCIPAL	1	0	0	0
					PORT EUR TRANSITION MGMT	0	0	6	0
				PORTFOLIO EUROPE Total		89	-17	200	111
				EVENT DRIVEN-EUROPE					
					EVENT DRIVEN EUR PROP	118	-1	4	0
					EVNT DRVN EUR FACILITATION	0	0	11	0
				EVENT DRIVEN-EUROPE Total		118	-1	15	0
				EUROPE CASH					
					HEALTHCARE	12	0	0	0
					TECHNOLOGY	3	0	10	0
					AUTOS & TRANSPORT	8	0	28	7
					CHEMICALS	12	0	1	0
					CONSUMERS	70	0	8	7
					EMG EUROPE	56	0	15	0
					EUR CASH FACILITATION	8	0	79	0
					EUR CASH RETINA	12	-3	0	0
					EUR CASH SETINA	9	-1	0	0
					EUR CASH TDH	1	0	0	0
					FINANCIALS	4	-1	32	0
					INDUSTRIALS & ENGINEERING	6	0	1	0
					INSURANCE	0	0	0	29
					MEDIA	0	0	0	0
					OILSAND MINING	38	0	60	26
					REAL ESTATE	0	0	4	0
					SUNDRY PAN EUROPE CASH	1	0	10	0
					TELECOM	31	-4	18	0
					UTILITIES	0	0	8	0
				EUROPE CASH Total		271	-8	274	69
				EUROPE QUANTITATIVE TRADING					
					EUR EUROPE QUANT STRATEGIE	386	-16	5	24
					EUR US SYSTEMATIC	35	-2	0	0
				EUROPE QUANTITATIVE TRADING Total		421	-17	5	24
	GFS-EQUITIES Total					18,167	-955	763	3,533
SUM-EQUITIES Total						18,167	-955	763	3,533
SUM-FIXED INCOME									
	GFS-FIXED INCOME								
			CDO						
				CDO - EUROPE					
					CDO BESPOKE CORRELATION EUR	1,750	-140	2	-84
					CDO CREDIT CPPI EUR	4	-1	0	0
					CDO CREDIT HYBRIDS EUR	58	0	0	0
					CDO CLO CASH-SYN HYBRID EUR	41	-34	0	0
					CDO CLO PRIMARY EUR	843	-90	0	26
					CDO CLO SECONDARY EUR	34	-14	2	0

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SUM EUROPE	SUM-FIXEI	GFS-FIXED	CDO	CDO - EUROPE	CDO STRUCTURED PRODUCTS EUR	21	0	0	0
					CDO ABS EUR	6	0	0	0
				CDO - EUROPE Total		2,758	-280	4	-58
			FID CORPORATE						
				FID CORP-LOANS EUROPE					
					HG FIRM REL LOANS FID EUR	281	0	0	0
					HY FIRM REL LOANS FID EUR	12	0	0	0
					HY LOAN HOLDS EUR	36	0	0	0
				FID CORP-LOANS EUROPE Total		329	0	0	0
				FID CORPORATE EUROPE					
					FID CORP EUR	0	0	0	0
					NON BUS LINE PROP EUROPE	5	0	0	0
				FID CORPORATE EUROPE Total		5	0	0	0
			FOREIGN EXCHANGE						
				FX EUROPE					
					FX-LONDON PROPRIETARY	0	0	0	0
					FX-OPTIONS EUROPE	0	0	0	0
					FX-FORWARDS EUROPE	15	0	0	0
				FX EUROPE Total		16	0	0	0
				FX EEMEA					
					EMG LM EUROPE	324	-124	0	95
				FX EEMEA Total		324	-124	0	95
			HIGH GRADE CREDIT						
				HIGH GRADE CREDIT EUROPE					
					HG CREDIT VOLATILITY EUR	31	0	0	0
					HG FLOW TRADING EUR	1,000	-441	0	26
					HG FLOW TRADING SYND EUR	0	0	21	0
					HG SHORT TERM CREDIT EUR	210	-117	0	58
				HIGH GRADE CREDIT EUROPE Total		1,240	-557	21	84
			HIGH YIELD						
				HIGH YIELD - EUROPE					
					HY BONDS EUR	441	0	5	0
					HY DERIVATIVES	30	0	0	0
					HY DISTRESSED EUR	76	0	3	0
					HY DISTRESSED LOANS EUR	32	0	0	0
					HY HOUSE EUR	266	0	0	0
					HY LOANS SYND EUR	1,448	0	0	0
					HY NPLS EUR	6	0	0	0
					HY PAR LOAN TRADING EUR	477	0	0	0
				HIGH YIELD - EUROPE Total		2,776	0	8	0
				HIGH YIELD PROP EUROPE					
					HY PROP DISTRESSED EUROPE	0	0	0	29
				HIGH YIELD PROP EUROPE Total		0	0	0	29
				HIGH YIELD EEMEA					
					HY CORPORATES EEMEA	1,090	-258	5	27
					HY EMG NPLS EUR	117	0	0	0
					HY SECONDARY EEMEA	12	0	0	0
				HIGH YIELD EEMEA Total		1,219	-258	5	27
			REAL ESTATE						
				REAL ESTATE-EUROPE					

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SUM EUROPE	SUM-FIXEI	GFS-FIXED	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	14,405	-321	0	17
					PRIN. TRAN.-EUROPE	2,950	0	0	0
					REAL ESTATE NPL	65	0	0	0
				REAL ESTATE-EUROPE Total		**17,420**	**-321**	**0**	**17**
			COMMODITIES TRADING						
				EUROPE COMMODITIES TRADING					
					EUR COMMODITIES STRUCTURED	63	0	2	0
				EUROPE COMMODITIES TRADING Total		**63**	**0**	**2**	**0**
			SECURITIZED PRODUCTS						
				SP EUROPE-ORIGINATION					
					ELQ	32	0	0	0
					PREFERRED MORTGAGES	0	0	0	133
					SPML	587	0	0	743
				SP EUROPE-ORIGINATION Total		**619**	**0**	**0**	**876**
				SP EUROPE-TRADING					
					ABS-SECONDARY-EUROPE	1,027	-364	0	0
					MBS CAPTIVE	7,059	0	0	0
					MBS TRADING	215	0	0	0
					PRIN. FINANCE-EUROPE	1,833	0	0	0
					SF NPLS EUROPE	583	0	0	0
					INSURANCE SOLUTIONS EUROPE	1	0	0	0
				SP EUROPE-TRADING Total		**10,718**	**-364**	**0**	**0**
			GLOBAL RATES						
				CAPITAL MKTS FUNDS JV EUR					
					FUNDS JV TRADING	1,153	-1	53	0
					FUNDS SPVS	723	0	8	70
				CAPITAL MKTS FUNDS JV EUR Total		**1,876**	**-1**	**61**	**70**
				GOVERNMENTS EUROPE					
					DOLLAR GOVTS	1,837	-907	57	0
					EURO GOVTS	6,896	-5,365	-31	554
					GILTS	1,948	-1,444	0	0
				GOVERNMENTS EUROPE Total		**10,680**	**-7,716**	**27**	**554**
				LIQUID MKTS PROP EUROPE					
					RATES PROP EUROPE	126	0	0	0
				LIQUID MKTS PROP EUROPE Total		**126**	**0**	**0**	**0**
				RATES DERIVATIVES EUROPE					
					EMERGING MARKETS RATES	50	0	0	0
					FUND DERIVATIVES	114	-1	0	113
					INDEX BASIS JV	216	-170	0	0
					OPTIONS EXOTIC	1,366	-6	3	29
					OPTIONS INFLATION	8,440	-6,981	0	0
					OPTIONS PROP	644	-237	0	0
					OPTIONS VANILLA	677	-269	0	0
					RATES CVA EUROPE	116	0	0	0
					STRATEGIC EXOTICS	2,312	0	0	0
					SWAPS	1,608	-690	0	0
					USD EXOTICS	3	-3	0	0
					PROPERTY DERIVATIVES	11	0	0	0
					HYBRIDS	3	0	0	0
				RATES DERIVATIVES EUROPE Total		**15,559**	**-8,357**	**3**	**141**

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SUM EUROPE	SUM-FIXEI	GFS-FIXED INCOME Total				65,728	-17,978	130	1,834
	SUM-FIXED INCOME Total					65,728	-17,978	130	1,834
	SUM-INVESTMENT MANAGEMENT								
		GFS-INVESTMENT MANAGEMENT							
			PIM PRE-ALLOCATED						
				PIM PRE ALLOCATED EUROPE					
					PIM GLG PARTNERS	0	0	6	0
					TOTAL IMD EUR SALES	3	0	0	0
				PIM PRE ALLOCATED EUROPE Total		3	0	6	0
			PRIVATE EQUITY						
				MERCH BNK EUR					
					MB I, II, III EUROPE	297	0	0	0
				MERCH BNK EUR Total		297	0	0	0
				CREDIT RELATED EUROPE					
					EUROPEAN MEZZANINE FUND I	92	0	0	0
					EUROPEAN MEZZANINE FUND II	110	0	0	0
				CREDIT RELATED EUROPE Total		203	0	0	0
				REAL ESTATE EUROPE					
					REAL ESTATE I EUROPE	67	0	0	0
					RE MEZZ I EUROPE	41	0	0	0
					REAL ESTATE II EUROPE	102	0	0	0
				REAL ESTATE EUROPE Total		210	0	0	0
				VENTURE CAPITAL EUROPE					
					VENTURE CAPITAL EUROPE	0	0	0	0
				VENTURE CAPITAL EUROPE Total		0	0	0	0
				PFIG-EUROPE					
					CO-INVESTMENT FUNDS EUROPE	174	0	0	0
					CROSSROADS EUROPE	936	0	0	0
					FUND OF FUNDS EUROPE	28	0	0	0
				PFIG-EUROPE Total		1,138	0	0	0
			ASSET MANAGEMENT PRINCIPAL INV						
				AM PRINCIPAL INVESTMENTS- EURO					
					MINORITY STAKES IN HEDGE FUNDS	0	0	0	737
					ASSET MGT SEED EUROPE	715	0	0	1
					DIRECT PRINCIPAL INVESTMENTS E	692	0	0	0
				AM PRINCIPAL INVESTMENTS- EURO Total		1,407	0	0	738
		GFS-INVESTMENT MANAGEMENT Total				3,258	0	6	738
	SUM-INVESTMENT MANAGEMENT Total					3,258	0	6	738
	SUM-NON-CORE								
		GFS-NON-CORE							
			CORPORATE INVEST/OTHER						
				CORP INVEST/OTHER EUROPE					
					EUR CORP INVEST	1	0	0	0
				CORP INVEST/OTHER EUROPE Total		1	0	0	0
		GFS-NON-CORE Total				1	0	0	0
	SUM-NON-CORE Total					1	0	0	0
	SUM-PRIME SERVICES								
		GFS-EQUITIES							
			STRUCTURED TRANSACTIONS						
				STRUCTURED TRANS EUR					

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	nthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM EUROPE	SUM-PRIM	GFS-EQUIT	STRUCTURED TI	STRUCTURED TRANS EUR	YE PROJECTS	89	0	0	178
				STRUCTURED TRANS EUR Total		**89**	**0**	**0**	**178**
			CLEARING AND EXECUTION						
				STAT ARB CLEARING EUR					
					STAT ARB CLEARING EUR	0	0	5	0
				STAT ARB CLEARING EUR Total		**0**	**0**	**5**	**0**
			EQUITY FINANCING						
				NON HF FINANCING EUROPE					
					CORPORATE FINANCING-EUR	0	0	0	0
					INSTITUTIONAL FIN EUR	297	-9	0	0
					INSTITUTIONAL STCK LN-EUR	0	0	0	0
				NON HF FINANCING EUROPE Total		**297**	**-9**	**0**	**0**
				PRIME BROKER EUROPE					
					TRAD PRIME BROKER EUROPE	2,509	-1,656	368	4,942
				PRIME BROKER EUROPE Total		**2,509**	**-1,656**	**368**	**4,942**
				YIELD ENHANCEMENT-EUROPE					
					YE EUR-TENDER & SCRIP ARB	1	0	0	0
					YIELD ENHAN EQ FIN EUROPE	1,135	-455	0	117
					YIELD ENHAN DERIV EUROPE	0	0	0	0
				YIELD ENHANCEMENT-EUROPE Total		**1,135**	**-455**	**0**	**117**
				STAT ARB FINANCING EUROPE					
					STAT ARB FINANCING EUR	0	0	0	274
				STAT ARB FINANCING EUROPE Total		**0**	**0**	**0**	**274**
			EQUITY SYNTHETICS						
				PB SYNTHETICS EUROPE					
					SYN PRIME BROKER EUR	2,276	-1,105	23	0
				PB SYNTHETICS EUROPE Total		**2,276**	**-1,105**	**23**	**0**
				STAT ARB SYNTHETICS EUR					
					STAT ARB SYNTHETICS EUR	1,511	-332	12	27
				STAT ARB SYNTHETICS EUR Total		**1,511**	**-332**	**12**	**27**
		GFS-EQUITIES Total				**7,816**	**-3,557**	**407**	**5,538**
		GFS-FIXED INCOME							
			FIRM FINANCING						
				CREDIT FINANCING EUROPE					
					GCS CORPORATE REPO	69	0	28	0
				CREDIT FINANCING EUROPE Total		**69**	**0**	**28**	**0**
				LIQUID MARKETS EUROPE					
					FIRM FINANCING EUROPE	0	0	5	0
					MATCH BOOK TRADING EUROPE	53	0	2,131	0
				LIQUID MARKETS EUROPE Total		**53**	**0**	**2,135**	**0**
			STRUCTURED TRANSACTIONS						
				FID STRUCTURED TRANS EUR					
					FINANCIAL ENG.-EUROPE	89	0	0	23
				FID STRUCTURED TRANS EUR Total		**89**	**0**	**0**	**23**
			CLEARING AND EXECUTION						
				FID PB CLEARING AND EXEC EUR					
					STRATEGIC CLIENT SVCS EUR	0	0	0	0
				FID PB CLEARING AND EXEC EUR Total		**0**	**0**	**0**	**0**
		GFS-FIXED INCOME Total				**211**	**0**	**2,164**	**23**
	SUM-PRIME SERVICES Total					**8,027**	**-3,557**	**2,571**	**5,561**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Lehman Brothers
Asset Statement Balance Sheet
November 30, 2007

USD Millions

Region	Division	ıthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
SUM EUROPE	GLG								
		GFS-GLG							
			GLG						
				GLG					
					GLG	0	0	0	0
				GLG Total		0	0	0	0
		GFS-GLG Total				0	0	0	0
	GLG Total					0	0	0	0
SUM EUROPE	Total					98,261	-22,529	3,471	11,667
(blank)									
	(blank)								
		(blank)							
			(blank)						
				(blank)					
					(blank)	0	0	0	0
				(blank) Total		0	0	0	0
		(blank) Total				0	0	0	0
	(blank) Total					0	0	0	0
	SUM-NON-CORE								
		GFS-NON-CORE							
			CORPORATE INVEST/OTHER						
				CORP INVEST/OTHER EUROPE					
					EUROPE SEG CASH ADJUSTMENT	0	0	0	0
				CORP INVEST/OTHER EUROPE Total		0	0	0	0
		GFS-NON-CORE Total				0	0	0	0
	SUM-NON-CORE Total					0	0	0	0
(blank) Total						0	0	0	0
UNASSIGNED									
	UNASSIGNED								
		GFS-UNASSIGNED							
			UNASSIGNED						
				UNASSIGNED					
					UNASSIGNED	2,227	0	0	6,363
				UNASSIGNED Total		2,227	0	0	6,363
		GFS-UNASSIGNED Total				2,227	0	0	6,363
	UNASSIGNED Total					2,227	0	0	6,363
UNASSIGNED	Total					2,227	0	0	6,363
Grand Total						351,886	-38,634	7,242	53,792

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

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
202	103	0	3,480	3,175	3,550	3,246	55	56
202	**103**	**0**	**3,480**	**3,175**	**3,550**	**3,246**	**55**	**56**
0	0	0	143	143	144	144	1	1
402	283	0	2,951	2,266	2,955	2,236	5	-31
0	3	0	11	7	11	8	0	0
0	3	0	267	264	267	264	0	0
0	9	0	100	91	123	114	23	23
56	16	0	253	181	256	177	3	-4
126	28	0	481	326	472	318	-9	-8
0	0	0	23	23	26	26	3	3
0	0	0	17	17	17	17	0	0
4	0	0	4	0	6	0	3	0
17	0	0	1,069	1,052	1,071	1,054	1	1
605	**342**	**0**	**5,319**	**4,372**	**5,348**	**4,357**	**30**	**-15**
0	0	0	547	547	541	541	-7	-7
0	**0**	**0**	**547**	**547**	**541**	**541**	**-7**	**-7**
806	**445**	**0**	**9,346**	**8,095**	**9,439**	**8,144**	**78**	**35**
806	**445**	**0**	**9,346**	**8,095**	**9,439**	**8,144**	**78**	**35**
0	0	0	33	33	33	33	0	0
0	**0**	**0**	**33**	**33**	**33**	**33**	**0**	**0**
0	**0**	**0**	**33**	**33**	**33**	**33**	**0**	**0**
0	**0**	**0**	**33**	**33**	**33**	**33**	**0**	**0**
0	0	9	11	2	11	2	0	0
0	**0**	**9**	**11**	**2**	**11**	**2**	**0**	**0**
0	0	0	69	69	69	69	0	0
0	**0**	**0**	**69**	**69**	**69**	**69**	**0**	**0**
0	0	0	199	199	38	38	-161	-161
0	0	0	2,089	2,089	2,474	2,474	384	384
0	**0**	**0**	**2,288**	**2,288**	**2,511**	**2,511**	**223**	**223**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	749	749	851	851	-168	-168
0	0	0	177	177	185	185	8	8
0	0	0	11	11	11	11	0	0
0	0	0	484	484	220	220	-264	-264
0	**0**	**0**	**1,421**	**1,421**	**1,267**	**1,267**	**-425**	**-425**
0	**0**	**9**	**3,789**	**3,780**	**3,857**	**3,849**	**-201**	**-201**
0	**0**	**9**	**3,789**	**3,780**	**3,857**	**3,849**	**-201**	**-201**
0	0	0	32	32	30	30	-2	-2
0	616	0	2,858	2,242	2,848	2,235	-10	-7
0	0	0	57	57	0	0	-57	-57
0	**616**	**0**	**2,947**	**2,331**	**2,878**	**2,265**	**-69**	**-66**
0	0	0	1,296	1,296	1,272	1,272	-24	-24
0	0	0	354	354	370	370	16	16
161	0	-3	197	40	202	44	5	5
0	0	0	20	20	20	20	0	0
161	**0**	**-3**	**1,867**	**1,710**	**1,864**	**1,707**	**-3**	**-3**
0	0	57	57	0	36	0	-22	0
0	**0**	**57**	**57**	**0**	**36**	**0**	**-22**	**0**
0	220	0	713	493	710	492	-2	-1
0	0	0	235	235	19	19	-216	-216
0	0	0	126	126	126	126	0	0
0	**220**	**0**	**1,074**	**854**	**856**	**637**	**-218**	**-216**
0	0	0	675	675	719	719	39	39
0	0	0	310	310	309	309	-2	-2
630	3,140	-12	6,689	2,930	6,808	3,241	102	293
0	0	0	932	932	1,149	1,149	217	217
0	0	0	0	0	0	0	0	0
630	**3,140**	**-12**	**8,607**	**4,848**	**8,985**	**5,418**	**355**	**547**
0	0	0	77	77	86	86	9	9
0	252	0	910	658	886	606	-24	-52
0	0	0	591	591	598	598	7	7
0	0	0	80	80	78	78	-2	-2
109	1,316	-2	1,830	407	1,501	85	-329	-322
0	0	0	2,461	2,461	2,473	2,473	12	12
0	0	0	424	424	0	0	-424	-424

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

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
109	**1,569**	**-2**	**6,373**	**4,697**	**5,622**	**3,926**	**-751**	**-771**
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	24	0	17	-8	26	-1	9	7
0	0	0	35	35	60	60	24	24
0	0	0	2	2	0	0	-2	-2
0	0	0	16	16	16	16	0	0
0	**24**	**0**	**70**	**46**	**102**	**76**	**32**	**29**
0	0	0	594	594	433	433	-161	-161
0	548	0	576	28	549	31	-27	4
0	0	0	0	0	0	0	0	0
0	**548**	**0**	**1,170**	**622**	**983**	**464**	**-188**	**-157**
0	3	0	129	126	120	119	-9	-8
0	119	0	291	172	250	128	-41	-44
0	**122**	**0**	**420**	**298**	**371**	**247**	**-49**	**-51**
0	0	0	158	158	158	158	0	0
0	0	0	59	59	59	59	0	0
0	0	0	0	0	0	0	0	0
0	0	0	1	1	1	1	-1	-1
0	1	0	43	43	23	23	-20	-20
0	0	0	54	54	73	73	18	18
0	38	0	42	4	41	2	-1	-1
0	0	0	6	6	6	6	0	0
0	0	0	28	28	41	41	13	13
0	0	0	0	0	0	0	0	0
0	0	0	3	3	5	5	2	2
0	40	0	308	268	278	266	-30	-2
0	0	0	0	0	21	21	21	21
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	12	0	-12	0
0	**78**	**0**	**701**	**623**	**717**	**654**	**-10**	**30**
900	**6,317**	**40**	**23,286**	**16,029**	**22,413**	**15,394**	**-922**	**-659**
900	**6,317**	**40**	**23,286**	**16,029**	**22,413**	**15,394**	**-922**	**-659**
5	0	0	562	557	514	509	-48	-48
0	0	0	39	39	43	43	5	5
0	0	0	44	44	44	44	0	0
0	0	0	399	399	321	321	-78	-78
0	0	0	701	701	691	691	-10	-10
4	0	0	537	533	540	536	3	3
182	17	0	388	189	390	193	2	4
1	0	0	216	215	201	200	-15	-15

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

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
53	1	0	3,055	3,002	2,537	2,485	-518	-518
244	**17**	**0**	**5,941**	**5,680**	**5,281**	**5,022**	**-660**	**-657**
0	0	0	12	12	9	9	-3	-3
0	**0**	**0**	**12**	**12**	**9**	**9**	**-3**	**-3**
0	40	0	714	675	696	657	-18	-18
0	0	0	29	29	22	22	-7	-7
0	0	0	467	467	486	486	19	19
0	0	0	177	177	185	185	8	8
0	**40**	**0**	**1,387**	**1,348**	**1,390**	**1,350**	**3**	**3**
3,040	0	2,864	7,878	1,974	7,422	1,514	-456	-460
3,040	**0**	**2,864**	**7,878**	**1,974**	**7,422**	**1,514**	**-456**	**-460**
0	0	0	156	156	156	156	0	0
0	**0**	**0**	**156**	**156**	**156**	**156**	**0**	**0**
0	0	0	2,263	2,263	3,386	3,386	1,123	1,123
0	0	0	917	917	1,099	1,099	182	182
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**3,180**	**3,180**	**4,485**	**4,485**	**1,305**	**1,305**
0	0	0	900	900	881	881	-19	-19
0	**0**	**0**	**900**	**900**	**881**	**881**	**-19**	**-19**
0	0	0	0	0	0	0	0	0
0	0	0	84	84	87	87	3	3
42	0	0	234	192	221	188	-14	-4
157	817	0	2,089	1,116	2,395	1,335	307	219
100	152	0	3,469	3,217	3,752	3,449	283	233
0	0	0	1,472	1,472	1,556	1,556	84	84
4	0	0	535	531	2,080	2,075	1,545	1,545
722	0	0	1,434	712	1,370	637	-65	-75
0	12	0	149	137	32	32	-117	-105
0	21	0	94	73	85	64	-9	-9
1,025	**1,001**	**0**	**9,560**	**7,533**	**11,577**	**9,424**	**2,017**	**1,890**
470	2	0	1,389	916	1,388	882	0	-34
470	**2**	**0**	**1,389**	**916**	**1,388**	**882**	**0**	**-34**
6	0	0	248	242	254	248	5	5
0	0	0	684	684	684	684	-1	-1
6	**0**	**0**	**933**	**927**	**937**	**931**	**5**	**5**
85	470	0	1,418	864	1,485	921	67	57

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	38	38	43	43	4	4
0	0	0	4	4	4	4	0	0
13	46	0	373	315	662	589	289	274
23	246	0	1,081	812	1,158	861	78	48
0	0	0	462	462	494	494	32	32
0	0	0	0	0	0	0	0	0
0	0	0	2,250	2,250	5,552	5,552	3,301	3,301
0	16	0	1,300	1,284	1,458	1,393	158	109
120	**777**	**0**	**6,926**	**6,029**	**10,856**	**9,855**	**3,930**	**3,827**
25	0	0	469	445	618	589	149	145
29	0	0	71	42	68	39	-3	-3
53	**0**	**0**	**540**	**487**	**687**	**629**	**146**	**142**
502	14	0	3,838	3,322	3,496	2,980	-342	-342
502	**14**	**0**	**3,838**	**3,322**	**3,496**	**2,980**	**-342**	**-342**
0	0	0	853	853	1,160	1,160	307	307
0	11	0	382	372	449	439	66	67
0	5	0	73	68	57	53	-16	-15
251	0	0	1,358	1,107	1,393	1,141	34	34
0	0	0	636	636	456	456	-180	-181
0	6	0	135	129	407	381	272	252
0	0	0	133	133	133	133	0	0
251	**22**	**0**	**3,571**	**3,298**	**4,055**	**3,762**	**484**	**464**
295	0	0	1,725	1,430	1,803	1,489	78	60
16	0	0	25,515	25,499	26,418	26,398	903	899
52	0	0	11,794	11,742	11,973	11,921	179	179
363	**0**	**0**	**39,034**	**38,671**	**40,194**	**39,809**	**1,160**	**1,138**
0	0	0	1,208	1,208	1,385	1,385	177	177
0	**0**	**0**	**1,208**	**1,208**	**1,385**	**1,385**	**177**	**177**
0	0	285	806	521	757	473	-48	-48
0	**0**	**285**	**806**	**521**	**757**	**473**	**-48**	**-48**
0	0	0	60	60	63	63	3	3
0	0	84	84	0	90	0	6	0
0	0	0	386	386	387	387	1	1
0	**0**	**84**	**529**	**446**	**539**	**449**	**10**	**3**
0	28	0	3,466	3,438	3,249	3,219	-217	-219
26	0	0	1,174	1,148	2,188	2,162	1,014	1,014
285	0	0	2,737	2,452	2,858	2,579	121	127
0	0	0	4,480	4,480	5,279	5,279	799	799

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	9	14	5	14	5	0	0
220	15	0	393	158	370	158	-23	0
0	0	0	0	0	0	0	0	0
15	0	110	3,555	3,430	3,788	3,664	233	234
101	0	0	11,859	11,759	10,819	10,719	-1,040	-1,040
1,282	0	0	21,855	20,573	22,564	22,442	708	1,869
442	0	0	667	225	686	227	19	2
0	0	45	885	839	864	812	-21	-27
2,371	**44**	**164**	**51,085**	**48,506**	**52,679**	**51,266**	**1,594**	**2,760**
10,874	0	0	17,401	6,527	17,422	6,678	22	151
2,917	0	0	4,402	1,485	2,248	1,652	-2,154	167
2,593	0	0	5,293	2,701	5,290	2,637	-3	-64
69	0	0	106	38	107	38	1	0
17	0	0	6,148	6,131	5,073	5,048	-1,076	-1,083
0	0	0	0	0	0	0	0	0
16,470	**0**	**0**	**33,351**	**16,881**	**30,140**	**16,053**	**-3,211**	**-828**
0	0	0	267	267	262	262	-5	-5
22,014	0	0	24,779	2,765	21,375	2,918	-3,404	153
22,014	**0**	**0**	**25,046**	**3,032**	**21,637**	**3,180**	**-3,409**	**148**
121	0	0	239	118	525	393	285	275
799	0	0	805	5	4,744	3,584	3,939	3,579
920	**0**	**0**	**1,044**	**124**	**5,268**	**3,977**	**4,225**	**3,854**
166	0	0	752	586	782	616	30	30
19	0	0	57	38	62	41	5	3
0	0	0	5,831	5,831	3,489	3,489	-2,342	-2,342
0	0	0	108	108	115	115	7	7
0	0	0	201	201	0	0	-201	-201
0	0	0	380	380	371	371	-9	-9
471	0	0	513	42	466	44	-47	2
2,483	0	0	2,578	95	2,598	63	19	-32
846	0	0	1,014	168	692	266	-321	98
0	0	0	0	0	0	0	0	0
3,985	**0**	**0**	**11,434**	**7,449**	**8,575**	**5,005**	**-2,859**	**-2,444**
51,834	**1,917**	**3,397**	**209,747**	**152,600**	**213,795**	**163,479**	**4,048**	**10,879**
51,834	**1,917**	**3,397**	**209,747**	**152,600**	**213,795**	**163,479**	**4,048**	**10,879**
0	0	2,842	2,849	8	2,853	8	3	1
0	0	0	0	0	0	0	0	0
0	**0**	**2,842**	**2,850**	**8**	**2,853**	**9**	**3**	**1**
0	0	0	1,028	1,028	1,510	1,510	482	482

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	3	0	3	1	1	1	-3	0
0	**3**	**0**	**1,032**	**1,029**	**1,511**	**1,511**	**480**	**482**
0	0	31	50	18	50	19	1	0
0	0	0	2	2	2	2	0	0
0	0	0	3	3	4	4	0	0
0	0	0	8	8	8	8	0	0
0	0	0	3	3	3	3	0	0
0	0	0	9	9	10	10	0	0
0	0	0	3	3	4	4	0	0
0	0	0	1	1	1	1	0	0
0	0	0	9	9	9	9	0	0
0	**0**	**31**	**89**	**57**	**90**	**58**	**1**	**1**
0	0	0	2	2	2	2	0	0
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**2**	**2**	**2**	**2**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	31	31	0	0	-31	-31
0	0	0	22	22	0	0	-22	-22
0	**0**	**0**	**54**	**54**	**0**	**0**	**-54**	**-54**
0	0	0	0	0	0	0	0	0
0	0	0	115	115	0	0	-115	-115
0	0	0	8	8	0	0	-8	-8
0	**0**	**0**	**123**	**123**	**0**	**0**	**-123**	**-123**
0	0	0	312	312	630	630	318	318
0	0	0	217	217	193	193	-24	-24
0	0	0	18	18	122	122	104	104
0	**0**	**0**	**547**	**547**	**945**	**945**	**397**	**397**
0	0	0	327	327	0	0	-327	-327
0	0	108	495	388	0	0	-495	-388
0	0	0	62	62	0	0	-62	-62
0	0	0	29	29	0	0	-29	-29
0	**0**	**108**	**913**	**805**	**0**	**0**	**-913**	**-805**
0	0	0	0	0	0	0	0	0
0	0	0	746	746	0	0	-746	-746
0	0	0	95	95	0	0	-95	-95
0	0	0	239	239	0	0	-239	-239
0	0	0	195	195	0	0	-195	-195
0	**0**	**0**	**1,275**	**1,275**	**0**	**0**	**-1,275**	**-1,275**

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	286	286	0	0	-286	-286
0	0	0	1	1	0	0	-1	-1
0	**0**	**0**	**287**	**287**	**0**	**0**	**-287**	**-287**
0	0	0	751	751	0	0	-751	-751
0	0	45	152	107	0	0	-152	-107
0	**0**	**45**	**903**	**858**	**0**	**0**	**-903**	**-858**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	0	0	1	1	1	1
0	**0**	**0**	**0**	**0**	**1**	**1**	**1**	**1**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	9	9	9	9	0	0
0	0	0	2	2	2	2	0	0
0	0	0	59	59	56	56	-2	-2
0	0	0	36	36	0	0	-36	-36
0	**0**	**0**	**105**	**105**	**67**	**67**	**-38**	**-38**
0	0	62	1,317	1,255	1,565	1,502	248	247
0	0	0	17	17	16	16	0	0
0	0	0	968	968	969	969	1	1
0	**0**	**62**	**2,302**	**2,239**	**2,550**	**2,487**	**248**	**248**
0	0	137	139	2	136	3	-3	1
0	0	0	2	2	2	2	0	0
0	**0**	**137**	**141**	**4**	**138**	**5**	**-3**	**1**
0	0	0	47	47	54	54	6	6
45	0	-1	127	83	136	92	9	9
0	0	0	124	124	97	97	-27	-27
45	**0**	**-1**	**298**	**254**	**287**	**243**	**-11**	**-11**
45	**3**	**3,224**	**10,920**	**7,648**	**8,443**	**5,327**	**-2,477**	**-2,321**
45	**3**	**3,224**	**10,920**	**7,648**	**8,443**	**5,327**	**-2,477**	**-2,321**
1,325	423	0	1,761	13	634	13	-1,126	0
832	2,086	674	16,720	13,129	16,720	13,129	0	0

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	70	91	21	92	21	1	0
2,157	**2,508**	**744**	**18,571**	**13,162**	**17,446**	**13,163**	**-1,126**	**0**
2,157	**2,508**	**744**	**18,571**	**13,162**	**17,446**	**13,163**	**-1,126**	**0**
2,157	**2,508**	**744**	**18,571**	**13,162**	**17,446**	**13,163**	**-1,126**	**0**
0	0	0	118	118	48	48	-71	-71
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**118**	**118**	**48**	**48**	**-71**	**-71**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
1	1,667	0	7,991	6,322	8,151	6,558	161	236
0	7,603	243	7,944	97	8,893	112	949	15
524	143	-10	3,075	2,418	3,080	2,424	5	6
525	**9,414**	**233**	**19,010**	**8,837**	**20,124**	**9,094**	**1,114**	**257**
4,912	16,756	20,082	52,609	10,859	52,223	12,580	-386	1,721
4,912	**16,756**	**20,082**	**52,609**	**10,859**	**52,223**	**12,580**	**-386**	**1,721**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	361	0	512	151	501	151	-11	0
0	**361**	**0**	**512**	**151**	**501**	**151**	**-11**	**0**
139	1,559	-3	3,992	2,296	3,969	2,291	-23	-6
139	**1,559**	**-3**	**3,992**	**2,296**	**3,969**	**2,291**	**-23**	**-6**
0	890	0	1,223	333	1,536	656	312	323
0	**890**	**0**	**1,223**	**333**	**1,536**	**656**	**312**	**323**
0	0	0	1	1	1	1	0	0
0	**0**	**0**	**1**	**1**	**1**	**1**	**0**	**0**
5,575	**28,980**	**20,313**	**77,465**	**22,597**	**78,401**	**24,821**	**936**	**2,224**
4,464	6,261	0	11,760	1,035	17,007	955	5,248	-80
0	0	0	90	90	92	92	2	2

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
4,464	**6,261**	**0**	**11,850**	**1,125**	**17,099**	**1,047**	**5,249**	**-78**
118	0	0	118	0	105	0	-14	0
884	5	0	899	10	930	0	32	-10
46	0	0	46	0	45	0	-1	0
7,317	636	0	7,953	0	59,199	0	51,247	0
-34,751	0	0	-34,751	0	-36,319	0	-1,568	0
23	22	0	45	0	4,653	0	4,608	0
43,897	22,398	0	67,946	1,652	142,982	1,382	75,036	-270
128	0	0	128	0	128	0	0	0
0	0	0	5	5	5	5	0	0
17,662	**23,061**	**0**	**42,390**	**1,668**	**171,729**	**1,387**	**129,340**	**-281**
6,633	2,790	0	9,715	292	11,834	247	2,119	-45
6,633	**2,790**	**0**	**9,715**	**292**	**11,834**	**247**	**2,119**	**-45**
50	52	0	238	135	179	76	-59	-59
50	**52**	**0**	**238**	**135**	**179**	**76**	**-59**	**-59**
0	0	5,038	7,233	2,196	5,824	1,767	-1,409	-428
0	**0**	**5,038**	**7,233**	**2,196**	**5,824**	**1,767**	**-1,409**	**-428**
807	0	0	818	10	777	1	-41	-10
807	**0**	**0**	**818**	**10**	**777**	**1**	**-41**	**-10**
29,616	**32,164**	**5,038**	**72,242**	**5,425**	**207,442**	**4,525**	**135,199**	**-900**
35,191	**61,144**	**25,350**	**149,708**	**28,022**	**285,843**	**29,346**	**136,135**	**1,324**
90,932	**72,334**	**32,765**	**425,399**	**229,368**	**561,268**	**238,734**	**135,536**	**9,057**
18	0	0	710	691	689	663	-20	-29
18	**0**	**0**	**710**	**691**	**689**	**663**	**-20**	**-29**
65	0	0	780	715	783	721	3	6
0	0	0	269	269	271	271	2	2
65	**0**	**0**	**1,049**	**984**	**1,054**	**992**	**5**	**8**
92	0	0	765	673	709	656	-55	-17
18	0	0	46	28	46	28	0	0
110	**0**	**0**	**811**	**701**	**755**	**684**	**-56**	**-17**

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	221	221	215	215	-5	-5
0	**0**	**0**	**221**	**221**	**215**	**215**	**-5**	**-5**
193	**0**	**0**	**2,790**	**2,597**	**2,714**	**2,554**	**-76**	**-43**
193	**0**	**0**	**2,790**	**2,597**	**2,714**	**2,554**	**-76**	**-43**
0	0	0	160	160	139	139	-21	-21
0	0	0	224	224	223	223	-1	-1
0	**0**	**0**	**385**	**385**	**363**	**363**	**-22**	**-22**
0	0	0	-160	-160	-139	-139	21	21
0	0	0	-224	-224	-223	-223	1	1
0	**0**	**0**	**-385**	**-385**	**-363**	**-363**	**22**	**22**
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	69	69	69	69	0	0
0	**0**	**0**	**69**	**69**	**69**	**69**	**0**	**0**
0	**0**	**0**	**69**	**69**	**69**	**69**	**0**	**0**
0	**0**	**0**	**69**	**69**	**69**	**69**	**0**	**0**
0	11	0	546	535	575	565	29	29
0	**11**	**0**	**546**	**535**	**575**	**565**	**29**	**29**
0	0	39	364	325	322	283	-42	-42
0	0	0	34	34	34	34	0	0
0	**0**	**39**	**398**	**359**	**356**	**317**	**-42**	**-42**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	754	0	854	100	852	154	-2	55
0	143	0	2,886	2,743	2,572	2,435	-314	-308
0	**897**	**0**	**3,740**	**2,843**	**3,424**	**2,589**	**-316**	**-253**
0	0	0	0	0	0	0	0	0
0	0	0	1,252	1,252	819	819	-432	-432

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	**0**	**0**	**1,252**	**1,252**	**819**	**819**	**-432**	**-432**
0	14	0	98	84	151	139	53	55
0	4	0	41	37	39	35	-2	-2
0	**18**	**0**	**139**	**121**	**190**	**174**	**51**	**53**
0	208	0	3,356	3,148	3,420	3,217	27	32
0	32	0	2,540	2,508	2,146	2,116	-396	-395
0	**240**	**0**	**5,896**	**5,656**	**5,566**	**5,333**	**-369**	**-363**
0	0	0	1,117	1,117	1,243	1,243	127	127
0	**0**	**0**	**1,117**	**1,117**	**1,243**	**1,243**	**127**	**127**
0	16	0	163	147	170	159	7	12
0	14	0	247	233	260	248	12	14
0	0	0	111	111	101	101	-10	-10
0	2	0	37	35	31	30	-6	-5
0	**32**	**0**	**558**	**526**	**561**	**537**	**3**	**11**
0	0	0	13	13	20	20	4	4
0	0	0	478	478	382	382	-96	-96
0	0	0	68	68	63	63	-7	-7
0	15	0	259	244	221	210	-38	-35
0	0	0	0	0	0	0	0	0
0	**15**	**0**	**817**	**803**	**685**	**674**	**-136**	**-133**
0	**1,212**	**39**	**14,463**	**13,212**	**13,421**	**12,251**	**-1,086**	**-1,003**
0	**1,212**	**39**	**14,463**	**13,212**	**13,421**	**12,251**	**-1,086**	**-1,003**
5	0	0	2,104	2,099	2,076	2,071	-28	-28
5	**0**	**0**	**2,104**	**2,099**	**2,076**	**2,071**	**-28**	**-28**
0	0	0	90	90	84	84	-6	-6
0	**0**	**0**	**90**	**90**	**84**	**84**	**-6**	**-6**
0	0	0	35	34	35	34	0	0
0	**0**	**0**	**35**	**34**	**35**	**34**	**0**	**0**
9	0	0	9	0	10	0	1	0
75	0	0	258	183	257	182	-1	-1
0	0	0	406	406	405	405	-2	-2
0	0	0	95	95	75	75	-19	-19
0	0	0	0	0	0	0	0	0
84	**0**	**0**	**768**	**684**	**746**	**661**	**-22**	**-22**

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	40	40	0	0	-40	-40
0	**0**	**0**	**40**	**40**	**0**	**0**	**-40**	**-40**
102	0	0	686	584	663	562	-23	-22
22	0	0	458	436	380	368	-78	-68
125	**0**	**0**	**1,144**	**1,019**	**1,043**	**929**	**-101**	**-90**
62	0	0	228	167	219	158	-9	-8
0	0	0	688	688	674	674	-14	-14
0	0	0	214	214	215	215	0	0
4	0	0	1,625	1,621	1,612	1,612	-13	-8
66	**0**	**0**	**2,756**	**2,690**	**2,721**	**2,660**	**-35**	**-30**
0	0	0	4,088	4,088	15,045	15,045	10,957	10,957
0	0	0	2,355	2,355	2,575	2,575	220	220
0	0	0	1,977	1,977	3,321	3,321	1,345	1,345
0	0	0	63	63	64	64	1	1
0	0	0	5	5	5	5	0	0
0	**0**	**0**	**8,487**	**8,487**	**21,009**	**21,009**	**12,522**	**12,522**
0	0	0	161	161	140	140	-21	-21
0	0	0	224	224	223	223	-1	-1
0	**0**	**0**	**385**	**385**	**363**	**363**	**-22**	**-22**
0	0	0	1,152	1,152	1,093	1,093	-59	-59
0	0	0	6	6	6	6	0	0
0	0	0	482	482	453	453	-28	-28
0	**0**	**0**	**1,640**	**1,640**	**1,552**	**1,552**	**-88**	**-88**
1,260	0	0	1,674	414	1,787	501	113	88
5,898	1,910	0	13,362	5,555	14,509	6,186	1,148	631
0	0	0	0	0	0	0	0	0
7,158	**1,910**	**0**	**15,036**	**5,968**	**16,296**	**6,687**	**1,260**	**719**
118	0	0	772	655	867	737	94	82
118	**0**	**0**	**772**	**655**	**867**	**737**	**94**	**82**
7,556	**1,910**	**0**	**33,256**	**23,790**	**46,792**	**36,788**	**13,536**	**12,997**
7,556	**1,910**	**0**	**33,256**	**23,790**	**46,792**	**36,788**	**13,536**	**12,997**
0	0	0	48	48	0	0	-48	-48
0	0	0	66	66	0	0	-66	-66
0	**0**	**0**	**114**	**114**	**0**	**0**	**-114**	**-114**

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	13	13	14	14	1	1
0	0	0	11	11	11	11	0	0
0	**0**	**0**	**24**	**24**	**25**	**25**	**1**	**1**
0	0	0	32	32	32	32	0	0
0	**0**	**0**	**32**	**32**	**32**	**32**	**0**	**0**
0	0	0	26	26	0	0	-26	-26
0	0	0	3	3	0	0	-3	-3
0	0	0	9	9	0	0	-9	-9
0	**0**	**0**	**38**	**38**	**0**	**0**	**-38**	**-38**
0	0	0	16	16	0	0	-16	-16
0	**0**	**0**	**16**	**16**	**0**	**0**	**-16**	**-16**
0	**0**	**0**	**223**	**223**	**57**	**57**	**-166**	**-166**
0	**0**	**0**	**223**	**223**	**57**	**57**	**-166**	**-166**
0	2,700	0	2,700	0	2,581	0	-119	0
0	**2,700**	**0**	**2,700**	**0**	**2,581**	**0**	**-119**	**0**
0	1,399	5,082	9,182	2,700	9,127	3,139	-55	439
0	**1,399**	**5,082**	**9,182**	**2,700**	**9,127**	**3,139**	**-55**	**439**
0	146	0	207	61	202	61	-5	0
0	**146**	**0**	**207**	**61**	**202**	**61**	**-5**	**0**
148	309	0	1,908	1,451	1,494	1,034	-414	-418
148	**309**	**0**	**1,908**	**1,451**	**1,494**	**1,034**	**-414**	**-418**
0	375	0	1,588	1,213	1,597	1,203	9	-10
0	**375**	**0**	**1,588**	**1,213**	**1,597**	**1,203**	**9**	**-10**
148	**4,929**	**5,082**	**15,585**	**5,426**	**15,001**	**5,437**	**-585**	**11**
2,820	-893	0	2,071	143	12,171	0	10,100	-143
2,820	**-893**	**0**	**2,071**	**143**	**12,171**	**0**	**10,100**	**-143**
2,820	**-893**	**0**	**2,071**	**143**	**12,171**	**0**	**10,100**	**-143**
2,968	**4,037**	**5,082**	**17,656**	**5,569**	**27,172**	**5,437**	**9,516**	**-133**
10,717	**7,158**	**5,121**	**68,457**	**45,460**	**90,224**	**57,155**	**21,724**	**11,652**

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	6	6	0	1	0	-6	0
0	**0**	**6**	**6**	**0**	**1**	**0**	**-6**	**0**
0	**0**	**6**	**6**	**0**	**1**	**0**	**-6**	**0**
0	**0**	**6**	**6**	**0**	**1**	**0**	**-6**	**0**
0	0	272	272	0	280	0	-4	0
0	**0**	**272**	**272**	**0**	**280**	**0**	**-4**	**0**
0	**0**	**272**	**272**	**0**	**280**	**0**	**-4**	**0**
0	**0**	**272**	**272**	**0**	**280**	**0**	**-4**	**0**
20	0	0	287	267	300	275	13	7
20	**0**	**0**	**287**	**267**	**300**	**275**	**13**	**7**
175	0	0	523	348	485	353	-38	5
140	0	0	643	503	643	502	0	-1
314	**0**	**0**	**1,165**	**851**	**1,128**	**855**	**-38**	**4**
334	**0**	**0**	**1,452**	**1,118**	**1,427**	**1,130**	**-25**	**11**
334	**0**	**0**	**1,452**	**1,118**	**1,427**	**1,130**	**-25**	**11**
0	0	51	51	0	45	0	-5	0
0	**0**	**51**	**51**	**0**	**45**	**0**	**-5**	**0**
0	**0**	**51**	**51**	**0**	**45**	**0**	**-5**	**0**
0	**0**	**51**	**51**	**0**	**45**	**0**	**-5**	**0**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	1,484	1,484	1,491	1,491	7	7
0	**0**	**0**	**1,484**	**1,484**	**1,491**	**1,491**	**7**	**7**
0	0	0	563	563	563	563	0	0
0	0	0	24	24	24	24	0	0
0	0	0	1	1	1	1	0	0

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	147	147	147	147	0	0
0	0	0	-293	-293	-293	-293	0	0
0	**0**	**0**	**441**	**441**	**441**	**441**	**0**	**0**
0	**0**	**0**	**1,924**	**1,924**	**1,932**	**1,932**	**7**	**7**
0	**0**	**0**	**1,924**	**1,924**	**1,932**	**1,932**	**7**	**7**
0	28	0	763	735	741	709	-23	-26
0	**28**	**0**	**763**	**735**	**741**	**709**	**-23**	**-26**
0	0	0	563	563	563	563	0	0
0	0	0	24	24	24	24	0	0
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**586**	**586**	**587**	**587**	**0**	**0**
0	0	0	32	32	32	32	1	1
0	**0**	**0**	**32**	**32**	**32**	**32**	**1**	**1**
0	5	0	82	77	61	57	-24	-23
0	3	0	107	104	102	98	-6	-6
0	2	0	6	4	7	5	0	1
0	**10**	**0**	**196**	**185**	**170**	**160**	**-29**	**-28**
0	616	0	941	325	894	302	-47	-23
0	183	0	5,751	5,568	4,658	4,475	-1,093	-1,093
0	**799**	**0**	**6,692**	**5,893**	**5,551**	**4,777**	**-1,141**	**-1,116**
0	1	0	1,974	1,973	1,975	1,975	1	1
0	13	0	1,363	1,350	1,416	1,401	53	51
0	96	0	6,099	6,003	5,724	5,645	-375	-357
0	**110**	**0**	**9,435**	**9,326**	**9,115**	**9,020**	**-320**	**-305**
0	27	0	27	0	27	0	-1	0
0	13	0	1,015	1,002	954	942	-61	-60
0	0	0	71	71	71	71	0	0
0	0	0	5	5	21	21	16	16
0	82	0	173	91	114	38	-59	-53
0	597	0	1,907	1,310	1,930	1,327	23	17
0	0	0	115	115	120	120	5	5
0	34	0	389	355	391	359	2	4
0	3	0	233	230	179	177	-54	-54
0	**756**	**0**	**3,935**	**3,179**	**3,807**	**3,055**	**-128**	**-124**
0	1	0	20	19	13	12	-7	-7

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	**1**	**0**	**20**	**19**	**13**	**12**	**-7**	**-7**
0	0	0	94	94	128	128	26	26
0	3	0	161	158	111	110	-51	-48
0	2	0	125	123	63	61	-62	-62
0	0	0	1	1	1	1	0	0
0	0	0	6	6	19	19	14	14
0	**5**	**0**	**388**	**383**	**323**	**320**	**-73**	**-70**
0	2	0	123	121	117	116	-5	-5
0	0	0	11	11	20	20	9	9
0	**2**	**0**	**133**	**132**	**137**	**136**	**4**	**4**
0	1	0	13	12	14	13	0	0
0	3	0	16	13	16	13	0	0
0	6	0	49	43	53	31	-1	-17
0	0	0	13	12	15	15	2	2
0	0	0	85	85	74	73	-12	-12
0	0	0	72	72	67	67	-5	-5
0	4	0	91	87	244	240	154	154
0	2	0	11	9	13	11	2	2
0	1	0	10	9	10	10	0	1
0	0	0	1	1	1	1	0	0
0	10	0	45	36	17	5	-29	-30
0	0	0	7	7	6	6	-2	-2
0	0	0	29	29	7	7	-22	-22
0	4	0	4	0	5	1	-1	-1
0	2	0	126	124	94	92	-32	-32
0	0	0	4	4	1	1	-2	-2
0	0	0	11	11	19	15	8	4
0	0	0	45	45	47	46	2	1
0	0	0	8	8	66	66	58	58
0	**35**	**0**	**640**	**605**	**767**	**712**	**119**	**99**
0	52	0	451	399	451	401	-1	2
0	10	0	44	34	48	41	4	7
0	**62**	**0**	**495**	**433**	**499**	**442**	**4**	**9**
0	**1,807**	**0**	**23,316**	**21,509**	**21,741**	**19,963**	**-1,592**	**-1,563**
0	**1,807**	**0**	**23,316**	**21,509**	**21,741**	**19,963**	**-1,592**	**-1,563**
7	0	0	1,535	1,528	1,481	1,474	-54	-54
0	0	0	3	3	3	3	0	0
0	0	0	58	58	57	57	-1	-1
0	0	0	7	7	7	7	0	0
0	0	0	780	780	824	824	45	45
0	0	0	22	22	22	22	0	0

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	21	21	21	21	0	0
0	0	0	6	6	6	6	0	0
7	**0**	**0**	**2,430**	**2,423**	**2,420**	**2,413**	**-10**	**-10**
0	0	0	281	281	281	281	0	0
0	0	0	12	12	12	12	0	0
0	0	0	36	36	36	36	0	0
0	**0**	**0**	**329**	**329**	**330**	**330**	**0**	**0**
0	0	863	863	0	863	0	0	0
0	0	0	5	5	5	5	0	0
0	**0**	**863**	**868**	**5**	**868**	**5**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	0	0	0	0	2	2	2	2
0	0	0	15	15	19	19	3	3
0	**0**	**0**	**16**	**16**	**21**	**21**	**6**	**6**
0	0	0	295	295	292	288	-4	-7
0	**0**	**0**	**295**	**295**	**292**	**288**	**-4**	**-7**
0	0	0	31	31	98	98	67	67
639	0	0	1,223	585	1,104	456	-119	-129
0	0	0	21	21	21	21	0	0
0	0	0	151	151	95	95	-56	-56
639	**0**	**0**	**1,425**	**787**	**1,317**	**669**	**-108**	**-118**
138	0	0	584	446	580	441	-4	-4
3	0	0	33	30	36	34	4	4
6	0	0	85	79	110	103	25	24
0	0	0	32	32	18	18	-14	-14
0	0	0	266	266	266	266	0	0
0	0	0	1,448	1,448	1,455	1,455	7	7
0	0	0	6	6	6	6	0	0
0	0	0	477	477	491	491	14	14
146	**0**	**0**	**2,930**	**2,784**	**2,962**	**2,815**	**32**	**31**
0	0	0	29	29	2	0	-27	-29
0	**0**	**0**	**29**	**29**	**2**	**0**	**-27**	**-29**
281	0	0	1,144	864	1,136	858	-9	-6
1	0	0	118	117	112	111	-6	-6
5	0	0	17	12	18	12	0	0
287	**0**	**0**	**1,280**	**993**	**1,266**	**982**	**-14**	**-11**

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
5	0	0	14,106	14,101	14,065	14,060	-41	-41
0	0	0	2,950	2,950	3,293	3,293	343	343
0	0	0	65	65	65	65	0	0
6	**0**	**0**	**17,121**	**17,116**	**17,423**	**17,417**	**302**	**302**
0	0	0	65	65	71	71	6	6
0	**0**	**0**	**65**	**65**	**71**	**71**	**6**	**6**
0	0	0	32	32	32	32	0	0
0	0	0	133	133	134	134	1	1
0	0	0	1,330	1,330	1,257	1,257	-73	-73
0	**0**	**0**	**1,495**	**1,495**	**1,422**	**1,422**	**-73**	**-73**
0	0	0	663	663	502	502	-161	-161
0	0	0	7,059	7,059	7,057	7,057	-2	-2
0	0	0	215	215	215	215	0	0
0	0	0	1,833	1,833	1,949	1,949	116	116
0	0	0	583	583	583	583	-1	-1
0	0	0	1	1	1	1	0	0
0	**0**	**0**	**10,354**	**10,354**	**10,306**	**10,306**	**-48**	**-48**
99	0	0	1,305	1,205	1,465	1,281	160	76
0	0	0	801	801	824	824	23	23
99	**0**	**0**	**2,105**	**2,006**	**2,289**	**2,105**	**183**	**99**
1,307	0	0	2,294	987	2,148	823	-146	-164
3,127	0	0	5,181	2,053	8,065	5,066	2,884	3,012
2,321	0	0	2,825	504	3,650	1,477	826	973
6,755	**0**	**0**	**10,300**	**3,545**	**13,863**	**7,366**	**3,563**	**3,821**
193	0	0	319	126	362	170	43	44
193	**0**	**0**	**319**	**126**	**362**	**170**	**43**	**44**
0	0	0	50	50	50	50	0	0
0	0	0	226	226	221	221	-5	-5
0	0	0	46	46	95	95	49	49
0	0	0	1,391	1,391	442	442	-949	-949
5,630	0	0	7,090	1,459	8,565	2,906	1,476	1,447
355	0	0	762	406	754	410	-8	4
826	0	0	1,234	408	1,174	360	-60	-48
0	0	0	116	116	117	117	0	0
0	0	0	2,312	2,312	3,441	3,441	1,130	1,130
1,715	0	0	2,633	919	2,802	925	168	6
0	0	0	0	0	1	1	0	0
0	0	0	11	11	0	0	-11	-11
0	0	0	3	3	0	0	-3	-3
8,526	**0**	**0**	**15,873**	**7,347**	**17,661**	**8,967**	**1,788**	**1,620**

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
16,657	**0**	**863**	**67,234**	**49,714**	**72,875**	**55,348**	**5,641**	**5,634**
16,657	**0**	**863**	**67,234**	**49,714**	**72,875**	**55,348**	**5,641**	**5,634**
0	0	0	6	6	6	6	0	0
0	0	0	3	3	15	15	12	12
0	**0**	**0**	**9**	**9**	**21**	**21**	**12**	**12**
0	0	0	297	297	59	59	-238	-238
0	**0**	**0**	**297**	**297**	**59**	**59**	**-238**	**-238**
0	0	0	92	92	80	80	-12	-12
0	0	0	110	110	110	110	0	0
0	**0**	**0**	**203**	**203**	**190**	**190**	**-12**	**-12**
0	0	0	67	67	0	0	-67	-67
0	0	0	41	41	0	0	-41	-41
0	0	0	102	102	0	0	-102	-102
0	**0**	**0**	**210**	**210**	**0**	**0**	**-210**	**-210**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	174	174	0	0	-174	-174
0	0	0	936	936	0	0	-936	-936
0	0	0	28	28	0	0	-28	-28
0	**0**	**0**	**1,138**	**1,138**	**0**	**0**	**-1,138**	**-1,138**
0	0	0	737	737	407	407	-330	-330
0	0	0	716	716	712	712	-4	-4
0	0	0	692	692	673	673	-19	-19
0	**0**	**0**	**2,145**	**2,145**	**1,792**	**1,792**	**-353**	**-353**
0	**0**	**0**	**4,001**	**4,001**	**2,063**	**2,063**	**-1,938**	**-1,938**
0	**0**	**0**	**4,001**	**4,001**	**2,063**	**2,063**	**-1,938**	**-1,938**
0	0	0	1	1	1	1	0	0
0	**0**	**0**	**1**	**1**	**1**	**1**	**0**	**0**
0	**0**	**0**	**1**	**1**	**1**	**1**	**0**	**0**
0	**0**	**0**	**1**	**1**	**1**	**1**	**0**	**0**

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	266	266	54	54	-213	-213
0	**0**	**0**	**266**	**266**	**54**	**54**	**-213**	**-213**
0	0	0	5	5	10	9	5	4
0	**0**	**0**	**5**	**5**	**10**	**9**	**5**	**4**
0	0	0	0	0	0	0	0	0
0	10	0	299	288	328	318	29	29
0	681	573	1,254	0	1,664	0	410	0
0	**691**	**573**	**1,552**	**288**	**1,991**	**318**	**439**	**29**
340	3,225	11,711	21,439	6,163	21,578	7,388	139	1,226
340	**3,225**	**11,711**	**21,439**	**6,163**	**21,578**	**7,388**	**139**	**1,226**
0	3	0	4	1	4	1	0	0
0	3,041	0	3,838	796	4,685	872	847	75
0	0	0	0	0	0	0	0	0
0	**3,045**	**0**	**3,842**	**797**	**4,688**	**872**	**846**	**75**
0	616	0	890	274	869	274	-21	0
0	**616**	**0**	**890**	**274**	**869**	**274**	**-21**	**0**
0	14	0	1,207	1,193	1,218	1,206	12	13
0	**14**	**0**	**1,207**	**1,193**	**1,218**	**1,206**	**12**	**13**
0	374	0	1,592	1,217	1,632	1,260	41	42
0	**374**	**0**	**1,592**	**1,217**	**1,632**	**1,260**	**41**	**42**
340	**7,965**	**12,284**	**30,793**	**10,204**	**32,041**	**11,381**	**1,248**	**1,177**
5,317	1,681	0	7,096	98	9,479	132	2,383	35
5,317	**1,681**	**0**	**7,096**	**98**	**9,479**	**132**	**2,383**	**35**
270	4	0	279	5	182	3	-97	-2
13,965	1,963	0	18,112	2,184	34,304	2,404	16,192	220
14,235	**1,967**	**0**	**18,391**	**2,189**	**34,486**	**2,407**	**16,095**	**218**
0	0	0	112	112	49	49	-64	-64
0	**0**	**0**	**112**	**112**	**49**	**49**	**-64**	**-64**
102	0	0	102	0	101	0	-1	0
102	**0**	**0**	**102**	**0**	**101**	**0**	**-1**	**0**
19,654	**3,648**	**0**	**25,701**	**2,398**	**44,115**	**2,588**	**18,414**	**189**
19,995	**11,613**	**12,284**	**56,494**	**12,602**	**76,156**	**13,969**	**19,662**	**1,366**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	5	5	0	5	0	0	0
0	0	5	5	0	5	0	0	0
0	0	5	5	0	5	0	0	0
0	0	5	5	0	5	0	0	0
36,986	13,420	13,480	154,756	90,869	176,525	94,405	21,740	3,518
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	1,590	1,590	0	0	0	-1,590	0
0	0	1,590	1,590	0	0	0	-1,590	0
0	0	1,590	1,590	0	0	0	-1,590	0
0	0	1,590	1,590	0	0	0	-1,590	0
0	0	1,590	1,590	0	0	0	-1,590	0
27,408	10,150	227	46,375	8,590	25,321	25,129	-21,054	16,540
27,408	10,150	227	46,375	8,590	25,321	25,129	-21,054	16,540
27,408	10,150	227	46,375	8,590	25,321	25,129	-21,054	16,540
27,408	10,150	227	46,375	8,590	25,321	25,129	-21,054	16,540
27,408	10,150	227	46,375	8,590	25,321	25,129	-21,054	16,540
166,044	103,063	53,183	696,576	374,286	853,338	415,423	156,356	40,767

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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SUM-FIXED INCOMESUM AMERICAS	REAL ESTATESUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	SECURITIZED PRODUCTSSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	SECURITIZED PRODUCTSSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
SUM-FIXED INCOMESUM AMERICAS	SECURITIZED PRODUCTSSUM AMERICAS

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SUM-FIXED INCOMESUM ASIA	FID CORPORATESUM ASIA
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SUM-FIXED INCOMESUM ASIA	FOREIGN EXCHANGESUM ASIA
SUM-FIXED INCOMESUM ASIA	FOREIGN EXCHANGESUM ASIA
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SUM-FIXED INCOMESUM ASIA	FOREIGN EXCHANGESUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

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

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SUM-FIXED INCOMESUM ASIA	SECURITIZED PRODUCTSSUM ASIA
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
SUM-FIXED INCOMESUM ASIA	SECURITIZED PRODUCTSSUM ASIA

Don't Touch	
SUM-FIXED INCOMESUM EUROPE	FID CORPORATESUM EUROPE

Don't Touch	
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
SUM-FIXED INCOMESUM EUROPE	HIGH GRADE CREDITSUM EUROPE

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SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATES

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SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE

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SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
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SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ALTERNATIVESSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ALTERNATIVESSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ALTERNATIVESSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ALTERNATIVESSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
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SUM-INVESTMENT MANAGEMENTSUM AMERICAS	IMD CORPORATESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	IMD CORPORATESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	IMD CORPORATESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI SUPPORTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI SUPPORTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI SUPPORTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI SUPPORTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
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SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
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SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

Don't Touch	
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
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SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM ASIA	MFI SUPPORTSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
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SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
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SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
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SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
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SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORE	CORPORATE INVEST/OTHER
SUM-NON-CORESUM EUROPE	CORPORATE INVEST/OTHERSUM EUROPE
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Don't Touch	
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCING

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

Don't Touch	
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FID FUTURESSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FID FUTURESSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

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

Don't Touch	
SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
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SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICS

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

Don't Touch	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM EUROPE	CLEARING AND EXECUTIONSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	CLEARING AND EXECUTIONSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	CLEARING AND EXECUTIONSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	CLEARING AND EXECUTIONSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	CLEARING AND EXECUTIONSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	CLEARING AND EXECUTIONSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	CLEARING AND EXECUTIONSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
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SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

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

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

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SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

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SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

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SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

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SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

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SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

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SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

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SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

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SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

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

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SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

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

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

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

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
CustomerSUM EUROPE	CustomerSUM EUROPE
CustomerSUM EUROPE	CustomerSUM EUROPE
CustomerSUM EUROPE	CustomerSUM EUROPE
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CustomerSUM EUROPE	CustomerSUM EUROPE
CustomerSUM EUROPE	CustomerSUM EUROPE
CustomerSUM EUROPE	CustomerSUM EUROPE
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CustomerSUM EUROPE	CustomerSUM EUROPE
CustomerSUM EUROPE	CustomerSUM EUROPE
CustomerSUM EUROPE	CustomerSUM EUROPE
CustomerSUM EUROPE	CustomerSUM EUROPE
CustomerSUM EUROPE	CustomerSUM EUROPE
PRINCIPAL INVESTINGSUM AMERICAS	GLOBAL PRINCIPAL STRATSUM AMERICAS
PRINCIPAL INVESTINGSUM AMERICAS	GLOBAL TRADING STRATEGIESSUM AMERICAS
PRINCIPAL INVESTINGSUM AMERICAS	GLOBAL TRADING STRATEGIESSUM AMERICAS
SUM-BANKING DIVISIONSUM AMERICAS	OTHERSUM AMERICAS
SUM-EQUITIESSUM AMERICAS	CONVERTIBLES PRODUCTSUM AMERICAS
SUM-EQUITIESSUM AMERICAS	CONVERTIBLES PRODUCTSUM AMERICAS
SUM-EQUITIESSUM AMERICAS	LIQUID MARKETS AMERICASSUM AMERICAS
SUM-EQUITIESSUM AMERICAS	LIQUID MARKETS AMERICASSUM AMERICAS
SUM-EQUITIESSUM AMERICAS	LIQUID MARKETS AMERICASSUM AMERICAS
SUM-EQUITIESSUM AMERICAS	LIQUID MARKETS AMERICASSUM AMERICAS
SUM-EQUITIESSUM AMERICAS	LIQUID MARKETS AMERICASSUM AMERICAS
SUM-EQUITIESSUM AMERICAS	VOLATILITY AMERICASSUM AMERICAS
SUM-EQUITIESSUM AMERICAS	VOLATILITY AMERICASSUM AMERICAS
SUM-EQUITIESSUM AMERICAS	VOLATILITY AMERICASSUM AMERICAS
SUM-EQUITIESSUM ASIA	ASIA EXECUTION SERVICESSUM ASIA
SUM-EQUITIESSUM ASIA	ASIA EXECUTION SERVICESSUM ASIA
SUM-EQUITIESSUM ASIA	ASIA EXECUTION SERVICESSUM ASIA
SUM-EQUITIESSUM ASIA	ASIA EXECUTION SERVICESSUM ASIA
SUM-EQUITIESSUM ASIA	ASIA EXECUTION SERVICESSUM ASIA
SUM-EQUITIESSUM ASIA	VOLATILITY ASIASUM ASIA
SUM-EQUITIESSUM ASIA	VOLATILITY ASIASUM ASIA
SUM-EQUITIESSUM EUROPE	EQUITY STRATEGIESSUM EUROPE
SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE
SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE
SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE
SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE
SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE
SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE
SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

BS-Asset Statement Account Var (Cross System) - 30 Nov 2007

effective_date		Division	Synthetic Division	Region
		30-Nov-07		SUM EUROPE
		30-Nov-07		SUM EUROPE
		30-Nov-07		SUM EUROPE
		30-Nov-07		SUM EUROPE
		30-Nov-07		SUM EUROPE
		30-Nov-07		SUM EUROPE
		30-Nov-07		SUM EUROPE
		30-Nov-07 Customer	GFS-Customer

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		30-Nov-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM AMERICAS
		30-Nov-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM AMERICAS
		30-Nov-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM ASIA
		30-Nov-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM ASIA
		30-Nov-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM ASIA
		30-Nov-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM EUROPE
		30-Nov-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM ASIA
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM ASIA
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	
		30-Nov-07 SUM-NON-CORE	GFS-NON-CORE	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		30-Nov-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		30-Nov-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		30-Nov-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		30-Nov-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 Customer	GFS-Customer	SUM EUROPE
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		30-Nov-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		30-Nov-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0909	LBIE-FRANKFURT BRANCH		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
0183	LB INTERNATIONAL (EUROPE)		Customer	Customer	Customer
			GLG	GLG	GLG
0299	LB I GROUP INC.	41789	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	40300	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0299	LB I GROUP INC.	40566	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	23595	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	47740	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0299	LB I GROUP INC.	42736	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0000	LEHMAN BROTHERS INC.	42433	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0299	LB I GROUP INC.	52007	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0299	LB I GROUP INC.	52007	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0045	LEHMAN COMMERCIAL PAPER INC.	42431	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0045	LEHMAN COMMERCIAL PAPER INC.	42431	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0B96	BROMLEY LLC	42442	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0A61	CLARKS SUMMIT I, LLC	42441	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0C99	LAMINAR HOLDINGS LLC	56221	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0045	LEHMAN COMMERCIAL PAPER INC.	42432	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0299	LB I GROUP INC.	45398	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0299	LB I GROUP INC.	45398	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0299	LB I GROUP INC.	45398	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
OC37	ROYALTY ASSET INVESTMENT, LLC	47533	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0045	LEHMAN COMMERCIAL PAPER INC.	42414	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
00T1	LB COMMERCIAL BANK (LBCB)	42422	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0045	LEHMAN COMMERCIAL PAPER INC.	44089	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	53083	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	EQUITY LONG/SHORT
0000	LEHMAN BROTHERS INC.	56159	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS EMERGING MARKETS
0000	LEHMAN BROTHERS INC.	45195	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS LOAN PORTFOLIO
0000	LEHMAN BROTHERS INC.	45195	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS LOAN PORTFOLIO
00T1	LB COMMERCIAL BANK (LBCB)	56169	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS LOAN PORTFOLIO
0045	LEHMAN COMMERCIAL PAPER INC.	56170	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS LOAN PORTFOLIO
086A	OPAL FINANCE HOLDINGS IRELAND LTD	48371	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0143	LB OFFSHORE PARTNERS LTD.	56032	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0299	LB I GROUP INC.	48054	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0000	LEHMAN BROTHERS INC.	48055	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0299	LB I GROUP INC.	48054	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
OC37	ROYALTY ASSET INVESTMENT, LLC	47532	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0C53	LB GPS LIGHTFOOT LLC	52009	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0929	LCPI LONDON BRANCH	47569	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0045	LEHMAN COMMERCIAL PAPER INC.	48056	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0045	LEHMAN COMMERCIAL PAPER INC.	42426	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42423	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK
0000	LEHMAN BROTHERS INC.	42423	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK
0299	LB I GROUP INC.	51273	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK
0000	LEHMAN BROTHERS INC.	42423	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK
0000	LEHMAN BROTHERS INC.	42423	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0299	LB I GROUP INC.	50044	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
086A	OPAL FINANCE HOLDINGS IRELAND LTD	48285	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0299	LB I GROUP INC.	50044	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
OC37	ROYALTY ASSET INVESTMENT, LLC	47534	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0C53	LB GPS LIGHTFOOT LLC	52008	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0929	LCPI LONDON BRANCH	47858	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	48149	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES II
0000	LEHMAN BROTHERS INC.	51282	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	STRUCTURED CREDIT
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0299	LB I GROUP INC.	51216	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0183	LB INTERNATIONAL (EUROPE)	23385	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	23385	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
			GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0C15	LB MARITIM INVESTOR GMBH	21786	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0479	LEHMAN BROTHERS HOLDINGS PLC	21594	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	23650	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	23650	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0299	LB I GROUP INC.	22258	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0299	LB I GROUP INC.	22258	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0045	LEHMAN COMMERCIAL PAPER INC.	23112	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0299	LB I GROUP INC.	22258	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0045	LEHMAN COMMERCIAL PAPER INC.	23112	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0099	LEHMAN BROTHERS HOLDINGS INC.	53011	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA	DIRECT PRINCIPAL-ASIA
032B	GRA FINANCE CORPORATION LTD	42605	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA	DIRECT PRINCIPAL-ASIA
057B	LEHMAN BROTHERS HOLDINGS JAPAN INC	42666	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA	DIRECT PRINCIPAL-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0370	LB ASIA CAPITAL COMPANY	42753	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
070B	MERIT, LLC	42920	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0083	LEHMAN BROTHERS JAPAN INC.	42754	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0370	LB ASIA CAPITAL COMPANY	42753	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	45433	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GOG CREDIT TRADING
0187	LB COMMERCIAL CORP. ASIA LIMITED	48202	GLOBAL PRINCIPAL STRAT	GPS ASIA	CONVERT ARB
0187	LB COMMERCIAL CORP. ASIA LIMITED	48204	GLOBAL PRINCIPAL STRAT	GPS ASIA	CREDIT
0187	LB COMMERCIAL CORP. ASIA LIMITED	48204	GLOBAL PRINCIPAL STRAT	GPS ASIA	CREDIT
0187	LB COMMERCIAL CORP. ASIA LIMITED	48204	GLOBAL PRINCIPAL STRAT	GPS ASIA	CREDIT
032B	GRA FINANCE CORPORATION LTD	48205	GLOBAL PRINCIPAL STRAT	GPS ASIA	CREDIT
0C13	LB INDIA HLDGS MAURITIUS II LTD	46467	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
032B	GRA FINANCE CORPORATION LTD	48956	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0C12	LB INDIA HLDGS MAURITIUS I LTD	53019	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0000	LEHMAN BROTHERS INC.	78913	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0183	LB INTERNATIONAL (EUROPE)	27808	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0183	LB INTERNATIONAL (EUROPE)	27808	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0187	LB COMMERCIAL CORP. ASIA LIMITED	27629	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0183	LB INTERNATIONAL (EUROPE)	27808	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0183	LB INTERNATIONAL (EUROPE)	42285	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CARB-EUROPE
0183	LB INTERNATIONAL (EUROPE)	42285	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CARB-EUROPE
0099	LEHMAN BROTHERS HOLDINGS INC.	42279	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CARB-EUROPE
0929	LCPI LONDON BRANCH	42281	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CARB-EUROPE
0183	LB INTERNATIONAL (EUROPE)	42288	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	42296	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	42296	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	42296	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	42296	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0299	LB I GROUP INC.	56162	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0929	LCPI LONDON BRANCH	42292	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0929	LCPI LONDON BRANCH	42292	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0299	LB I GROUP INC.	29690	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0479	LEHMAN BROTHERS HOLDINGS PLC	29956	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0099	LEHMAN BROTHERS HOLDINGS INC.	46980	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV AMER PRE ALL	DIVISIONAL ADMIN AMER
0099	LEHMAN BROTHERS HOLDINGS INC.	46980	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV AMER PRE ALL	DIVISIONAL ADMIN AMER
077C	LIBERTUS JUTAKU LOAN K.K.	21745	MORTGAGE CAP DIV ALLOC	MORT CAP DIV ALLOC ASIA	JAPAN
041B	KOREA CENTRAL MORTGAGE INC	42377	MORTGAGE CAP DIV ALLOC	MORT CAP DIV ALLOC ASIA	KOREA

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077C	LIBERTUS JUTAKU LOAN K.K.	21923	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV ASIA PRE ALL	JAPAN
041B	KOREA CENTRAL MORTGAGE INC	45813	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV ASIA PRE ALL	KOREA
00N3	PREFERRED MORTGAGES	41864	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV EUR PRE ALLO	UK PLATFORMS
00G5	SOUTHERN PACIFIC MORTGAGE LTD	41863	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV EUR PRE ALLO	UK PLATFORMS
0A60	COHANE RAFFERTY LLC	87840	ADVISORY	ADVISORY AMERICAS	ADVISORY AMERICAS
0000	LEHMAN BROTHERS INC.	78011	BANKING CORPORATE	CORPORATE - AMERICAS	CORPORATE - AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28971	LEVERAGED FINANCE	LF AMERICAS	LF LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	28971	LEVERAGED FINANCE	LF AMERICAS	LF LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	28971	LEVERAGED FINANCE	LF AMERICAS	LF LOAN HOLDS
0920	LB BANKHAUS LONDON BRANCH	42127	LEVERAGED FINANCE	LF AMERICAS	LF LOAN HOLDS
00T1	LB COMMERCIAL BANK (LBCB)	41169	LEVERAGED FINANCE	LF AMERICAS	LF LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	43534	LEVERAGED FINANCE	LF AMERICAS	LF LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	29096	LEVERAGED FINANCE	LF AMERICAS	LF LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41169	LEVERAGED FINANCE	LF AMERICAS	LF LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	43534	LEVERAGED FINANCE	LF AMERICAS	LF LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25199	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
00T1	LB COMMERCIAL BANK (LBCB)	41165	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
0C19	AEGIS FINANCE LLC	45817	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
0059	LB SPECIAL FINANCING INC.	25251	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
0212	LEHMAN BROTHERS BANK	25417	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
0045	LEHMAN COMMERCIAL PAPER INC.	29093	OTHER	OTHER BANKING INDUST AMER	HY FIRM RELAT LOANS AMER
0000	LEHMAN BROTHERS INC.	20980	OTHER	OTHER BANKING INDUST AMER	HY FIRM RELAT LOANS AMER
0059	LB SPECIAL FINANCING INC.	20979	OTHER	OTHER BANKING INDUST AMER	HY FIRM RELAT LOANS AMER
0920	LB BANKHAUS LONDON BRANCH	25958	OTHER	OTHER BANKING INDUST AMER	HY LOAN HOLDS AMER
0299	LB I GROUP INC.	29453	OTHER	OTHER BANKING INDUST AMER	OTHER BANKING INDUST AMER
0299	LB I GROUP INC.	29453	OTHER	OTHER BANKING INDUST AMER	OTHER BANKING INDUST AMER
0000	LEHMAN BROTHERS INC.	23981	OTHER	OTHER BANKING INDUST AMER	OTHER BANKING INDUST AMER
0045	LEHMAN COMMERCIAL PAPER INC.	48924	OTHER	OTHER BANKING INDSUT ASIA	HG FIRM RELAT LOANS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	48991	OTHER	OTHER BANKING INDSUT ASIA	HG FIRM RELAT LOANS ASIA
0183	LB INTERNATIONAL (EUROPE)	26319	DCM ABS	DCM OTHER EUROPE	DCM OTHER EUROPE
0929	LCPI LONDON BRANCH	20841	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0929	LCPI LONDON BRANCH	20835	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0920	LB BANKHAUS LONDON BRANCH	21972	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0929	LCPI LONDON BRANCH	21983	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0920	LB BANKHAUS LONDON BRANCH	23319	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0045	LEHMAN COMMERCIAL PAPER INC.	51099	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0929	LCPI LONDON BRANCH	20838	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0045	LEHMAN COMMERCIAL PAPER INC.	51097	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0920	LB BANKHAUS LONDON BRANCH	51103	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0929	LCPI LONDON BRANCH	20838	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0920	LB BANKHAUS LONDON BRANCH	51103	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0929	LCPI LONDON BRANCH	21864	OTHER	OTHER BANKING INDUST EUR	HY FIRM REL LOANS IBD EUR
0045	LEHMAN COMMERCIAL PAPER INC.	25953	OTHER	OTHER BANKING INDUST EUR	HY LOAN HOLDS IBD EUR
01S4	FALCON LB CARRY HOLDINGS LP INC.	42805	OTHER	OTHER BANKING INDUST EUR	OTHER BANKING INDUST EUR
00U4	LB UK RE HOLDINGS LIMITED	46244	OTHER	OTHER BANKING INDUST EUR	OTHER BANKING INDUST EUR
2346	BANKING MODEL ADJUSTMENTS	45723	OTHER	OTHER BANKING INDUST EUR	OTHER EUROPE NBM GROSS UP

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
2346	BANKING MODEL ADJUSTMENTS	45724	OTHER	OTHER BANKING INDUST EUR	OTHER EUROPE NBM GROSS UP
0000	LEHMAN BROTHERS INC.	48323	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0000	LEHMAN BROTHERS INC.	48322	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0000	LEHMAN BROTHERS INC.	48323	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0000	LEHMAN BROTHERS INC.	48322	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0045	LEHMAN COMMERCIAL PAPER INC.	52090	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0000	LEHMAN BROTHERS INC.	51308	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	JVS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0059	LB SPECIAL FINANCING INC.	25534	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	77001	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	52091	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	25142	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	25142	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
0212	LEHMAN BROTHERS BANK	25454	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41171	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
0C19	AEGIS FINANCE LLC	76817	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	25142	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
0000	LEHMAN BROTHERS INC.	20965	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	42142	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HY FRL-AMERICAS
0000	LEHMAN BROTHERS INC.	41278	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HY FRL-AMERICAS
0059	LB SPECIAL FINANCING INC.	41277	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HY FRL-AMERICAS
0059	LB SPECIAL FINANCING INC.	48832	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	LATIN AMERICA - CORP
0000	LEHMAN BROTHERS INC.	78501	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	OTHER
0000	LEHMAN BROTHERS INC.	78501	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	OTHER
0000	LEHMAN BROTHERS INC.	78501	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	OTHER

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0C18	TOWNSEND ANALYTICS	21768	EQUITIES CORPORATE	TAL-AMERICAS	TAL CORPORATE
0000	LEHMAN BROTHERS INC.	42136	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	42136	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0183	LB INTERNATIONAL (EUROPE)	42976	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41114	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41115	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	42136	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	42136	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	40879	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	40878	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41114	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41399	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41811	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41115	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0299	LB I GROUP INC.	48495	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0299	LB I GROUP INC.	53105	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0059	LB SPECIAL FINANCING INC.	25996	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0000	LEHMAN BROTHERS INC.	43501	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0000	LEHMAN BROTHERS INC.	43501	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0000	LEHMAN BROTHERS INC.	43501	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0000	LEHMAN BROTHERS INC.	43501	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0000	LEHMAN BROTHERS INC.	43501	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0299	LB I GROUP INC.	47550	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0000	LEHMAN BROTHERS INC.	43166	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL
0000	LEHMAN BROTHERS INC.	43166	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL
0000	LEHMAN BROTHERS INC.	43166	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL
0000	LEHMAN BROTHERS INC.	43166	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL
0000	LEHMAN BROTHERS INC.	43166	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL
0000	LEHMAN BROTHERS INC.	75391	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27651	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27651	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27651	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	43934	LIQUID MARKETS AMERICAS	AMERICAS CASH	CASH DIRECT TO MODEL
0000	LEHMAN BROTHERS INC.	43934	LIQUID MARKETS AMERICAS	AMERICAS CASH	CASH DIRECT TO MODEL
0000	LEHMAN BROTHERS INC.	43934	LIQUID MARKETS AMERICAS	AMERICAS CASH	CASH DIRECT TO MODEL

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	29964	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29963	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29963	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29964	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29963	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29964	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29964	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29964	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	75511	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	26160	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	26160	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	26160	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	26160	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	24536	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	24536	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	24536	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	56220	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	56215	LIQUID MARKETS AMERICAS	AMERICAS CASH	ENERGY
0000	LEHMAN BROTHERS INC.	56216	LIQUID MARKETS AMERICAS	AMERICAS CASH	ENERGY
0000	LEHMAN BROTHERS INC.	56215	LIQUID MARKETS AMERICAS	AMERICAS CASH	ENERGY
0000	LEHMAN BROTHERS INC.	56215	LIQUID MARKETS AMERICAS	AMERICAS CASH	ENERGY
0000	LEHMAN BROTHERS INC.	56216	LIQUID MARKETS AMERICAS	AMERICAS CASH	ENERGY
0000	LEHMAN BROTHERS INC.	75411	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	75411	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27777	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27647	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27647	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27777	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27647	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27777	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27647	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27777	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27777	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27644	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27650	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27778	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27778	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27648	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	27778	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27778	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27778	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	51144	LIQUID MARKETS AMERICAS	AMERICAS CASH	LX PLATFORM
0000	LEHMAN BROTHERS INC.	00131	LIQUID MARKETS AMERICAS	AMERICAS CASH	NASDAQ
0000	LEHMAN BROTHERS INC.	25309	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.	25309	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.	25309	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.	25309	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.	25308	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0099	LEHMAN BROTHERS HOLDINGS INC.	50014	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.	29531	LIQUID MARKETS AMERICAS	AMERICAS CASH	PORTFOLIO-CASH ECON JV
0000	LEHMAN BROTHERS INC.	29531	LIQUID MARKETS AMERICAS	AMERICAS CASH	PORTFOLIO-CASH ECON JV
0000	LEHMAN BROTHERS INC.	75331	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	75291	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	75291	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27643	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
0000	LEHMAN BROTHERS INC.	27649	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
0000	LEHMAN BROTHERS INC.	27649	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
0000	LEHMAN BROTHERS INC.	27643	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
0000	LEHMAN BROTHERS INC.	27649	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
0000	LEHMAN BROTHERS INC.	27649	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
0000	LEHMAN BROTHERS INC.	27649	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
0000	LEHMAN BROTHERS INC.	27643	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
0000	LEHMAN BROTHERS INC.	00153	LIQUID MARKETS AMERICAS	AMERICAS CASH	US LISTED EQUITIES 1
0000	LEHMAN BROTHERS INC.	00393	LIQUID MARKETS AMERICAS	AMERICAS CASH	US LISTED EQUITIES 1
0000	LEHMAN BROTHERS INC.	20949	LIQUID MARKETS AMERICAS	AMERICAS CASH	WHOLESALE BUSINESS
0000	LEHMAN BROTHERS INC.	20949	LIQUID MARKETS AMERICAS	AMERICAS CASH	WHOLESALE BUSINESS
0000	LEHMAN BROTHERS INC.	20949	LIQUID MARKETS AMERICAS	AMERICAS CASH	WHOLESALE BUSINESS
0000	LEHMAN BROTHERS INC.	77441	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
0183	LB INTERNATIONAL (EUROPE)	27938	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
0000	LEHMAN BROTHERS INC.	25438	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
0000	LEHMAN BROTHERS INC.	25438	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
0000	LEHMAN BROTHERS INC.	25438	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25438	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
0000	LEHMAN BROTHERS INC.	24604	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS

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

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

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0061	LEHMAN BROTHERS FINANCE S.A.	51367	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0059	LB SPECIAL FINANCING INC.	51331	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0061	LEHMAN BROTHERS FINANCE S.A.	51367	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0059	LB SPECIAL FINANCING INC.	51331	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0059	LB SPECIAL FINANCING INC.	51331	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0059	LB SPECIAL FINANCING INC.	51331	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0059	LB SPECIAL FINANCING INC.	51331	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51326	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	JV TRADING
0061	LEHMAN BROTHERS FINANCE S.A.	51328	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	JV TRADING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0061	LEHMAN BROTHERS FINANCE S.A.	20239	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	43788	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	23152	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	20336	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	23152	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	20336	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0059	LB SPECIAL FINANCING INC.	20240	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0059	LB SPECIAL FINANCING INC.	20240	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0059	LB SPECIAL FINANCING INC.	20240	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0059	LB SPECIAL FINANCING INC.	20240	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0059	LB SPECIAL FINANCING INC.	20240	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	23152	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	24160	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0061	LEHMAN BROTHERS FINANCE S.A.	49166	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0061	LEHMAN BROTHERS FINANCE S.A.	49166	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0A80	LB OTC DERIVATIVES INC	51339	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0A80	LB OTC DERIVATIVES INC	51339	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	42005	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	51137	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	SECTOR TRADING
0000	LEHMAN BROTHERS INC.	51137	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	SECTOR TRADING
0000	LEHMAN BROTHERS INC.	29194	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM
0000	LEHMAN BROTHERS INC.	29194	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM
0000	LEHMAN BROTHERS INC.	29194	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM
0000	LEHMAN BROTHERS INC.	29194	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM
0000	LEHMAN BROTHERS INC.	29194	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	41835	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	HIGH FREQUENCY TRADIN
0000	LEHMAN BROTHERS INC.	41835	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	HIGH FREQUENCY TRADIN
0061	LEHMAN BROTHERS FINANCE S.A.	51404	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
015C	LEHMAN BROTHERS SECURITIES NV	51402	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0187	LB COMMERCIAL CORP. ASIA LIMITED	48784	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
015C	LEHMAN BROTHERS SECURITIES NV	51402	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
015C	LEHMAN BROTHERS SECURITIES NV	51402	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
015C	LEHMAN BROTHERS SECURITIES NV	51402	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51404	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51404	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51404	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0000	LEHMAN BROTHERS INC.	51401	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0000	LEHMAN BROTHERS INC.	51401	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0000	LEHMAN BROTHERS INC.	51401	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0000	LEHMAN BROTHERS INC.	51401	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0000	LEHMAN BROTHERS INC.	51401	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0000	LEHMAN BROTHERS INC.	51401	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0059	LB SPECIAL FINANCING INC.	51403	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0059	LB SPECIAL FINANCING INC.	51403	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0059	LB SPECIAL FINANCING INC.	51403	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0059	LB SPECIAL FINANCING INC.	51403	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
015C	LEHMAN BROTHERS SECURITIES NV	51389	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0059	LB SPECIAL FINANCING INC.	51391	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51392	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0000	LEHMAN BROTHERS INC.	51388	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0000	LEHMAN BROTHERS INC.	51388	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0059	LB SPECIAL FINANCING INC.	51391	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0059	LB SPECIAL FINANCING INC.	51391	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0000	LEHMAN BROTHERS INC.	20241	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	24241	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0183	LB INTERNATIONAL (EUROPE)	27555	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0000	LEHMAN BROTHERS INC.	20241	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0000	LEHMAN BROTHERS INC.	20241	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0000	LEHMAN BROTHERS INC.	20241	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0000	LEHMAN BROTHERS INC.	40336	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0059	LB SPECIAL FINANCING INC.	26680	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0059	LB SPECIAL FINANCING INC.	26680	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0059	LB SPECIAL FINANCING INC.	26680	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	24242	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	24242	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0A80	LB OTC DERIVATIVES INC	25737	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0059	LB SPECIAL FINANCING INC.	26680	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0183	LB INTERNATIONAL (EUROPE)	27555	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	51373	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
015C	LEHMAN BROTHERS SECURITIES NV	51369	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0A80	LB OTC DERIVATIVES INC	51370	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51373	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51373	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0000	LEHMAN BROTHERS INC.	51368	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0000	LEHMAN BROTHERS INC.	51368	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0000	LEHMAN BROTHERS INC.	51368	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51373	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0A80	LB OTC DERIVATIVES INC	51370	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0A80	LB OTC DERIVATIVES INC	51370	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0A80	LB OTC DERIVATIVES INC	51370	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0A80	LB OTC DERIVATIVES INC	51370	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0183	LB INTERNATIONAL (EUROPE)	24225	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0000	LEHMAN BROTHERS INC.	24218	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0183	LB INTERNATIONAL (EUROPE)	28712	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0183	LB INTERNATIONAL (EUROPE)	24036	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	76705	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0922	LBIE SEOUL SECURITIES BRANCH	41049	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES NON JAPAN
0054	LEHMAN BROS ASIA LIMITED	25078	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES NON JAPAN
031B	CAPITAL GROWTH INVESTMENTS LTD.	49157	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
031B	CAPITAL GROWTH INVESTMENTS LTD.	41792	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	49156	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	49279	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	49275	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	42566	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	42964	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
031B	CAPITAL GROWTH INVESTMENTS LTD.	42565	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
037B	LB SECURITIES PRIVATE LIMITED	42847	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0C13	LB INDIA HLDGS MAURITIUS II LTD	49273	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0083	LEHMAN BROTHERS JAPAN INC.	27989	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0370	LB ASIA CAPITAL COMPANY	27463	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0370	LB ASIA CAPITAL COMPANY	27463	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0000	LEHMAN BROTHERS INC.	23138	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0083	LEHMAN BROTHERS JAPAN INC.	27989	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29598	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29598	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29793	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29598	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	29598	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29598	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	42057	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	23875	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0000	LEHMAN BROTHERS INC.	26162	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0000	LEHMAN BROTHERS INC.	24537	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29793	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0370	LB ASIA CAPITAL COMPANY	25422	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	22332	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	22332	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	22332	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	22332	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	25422	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0183	LB INTERNATIONAL (EUROPE)	25666	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	25532	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24105	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	22281	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN
0183	LB INTERNATIONAL (EUROPE)	26551	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN
0370	LB ASIA CAPITAL COMPANY	43958	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	22281	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN
0183	LB INTERNATIONAL (EUROPE)	29761	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0183	LB INTERNATIONAL (EUROPE)	48445	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0183	LB INTERNATIONAL (EUROPE)	48444	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0183	LB INTERNATIONAL (EUROPE)	48444	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0183	LB INTERNATIONAL (EUROPE)	29761	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0183	LB INTERNATIONAL (EUROPE)	29761	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0000	LEHMAN BROTHERS INC.	51235	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0000	LEHMAN BROTHERS INC.	24540	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0187	LB COMMERCIAL CORP. ASIA LIMITED	22374	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0187	LB COMMERCIAL CORP. ASIA LIMITED	22374	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0187	LB COMMERCIAL CORP. ASIA LIMITED	43959	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0187	LB COMMERCIAL CORP. ASIA LIMITED	48955	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	48955	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0C13	LB INDIA HLDGS MAURITIUS II LTD	48146	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0183	LB INTERNATIONAL (EUROPE)	24893	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0183	LB INTERNATIONAL (EUROPE)	24893	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0000	LEHMAN BROTHERS INC.	77302	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0370	LB ASIA CAPITAL COMPANY	24384	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ CORP ASIA
0083	LEHMAN BROTHERS JAPAN INC.	24420	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ CORP ASIA
0000	LEHMAN BROTHERS INC.	78523	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ CORP ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70080	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ FIRM RELATIONSHIP LOAN
0045	LEHMAN COMMERCIAL PAPER INC.	70996	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ FIRM RELATIONSHIP LOAN
0183	LB INTERNATIONAL (EUROPE)	27375	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-ASIA
0370	LB ASIA CAPITAL COMPANY	27215	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
0370	LB ASIA CAPITAL COMPANY	27213	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
0370	LB ASIA CAPITAL COMPANY	27214	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
0370	LB ASIA CAPITAL COMPANY	27215	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
0370	LB ASIA CAPITAL COMPANY	27214	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
0370	LB ASIA CAPITAL COMPANY	27215	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
031B	CAPITAL GROWTH INVESTMENTS LTD.	21730	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
031B	CAPITAL GROWTH INVESTMENTS LTD.	21730	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0183	LB INTERNATIONAL (EUROPE)	27192	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0C13	LB INDIA HLDGS MAURITIUS II LTD	50070	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0C13	LB INDIA HLDGS MAURITIUS II LTD	50070	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0183	LB INTERNATIONAL (EUROPE)	27192	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0183	LB INTERNATIONAL (EUROPE)	27192	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0187	LB COMMERCIAL CORP. ASIA LIMITED	20385	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	20382	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	20382	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
0183	LB INTERNATIONAL (EUROPE)	22629	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
0370	LB ASIA CAPITAL COMPANY	25499	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN
0370	LB ASIA CAPITAL COMPANY	25499	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	24329	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN
0370	LB ASIA CAPITAL COMPANY	27180	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	45082	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	45082	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	45082	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	45082	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	45527	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	20384	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
015C	LEHMAN BROTHERS SECURITIES NV	46872	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0370	LB ASIA CAPITAL COMPANY	26278	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0370	LB ASIA CAPITAL COMPANY	26278	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0370	LB ASIA CAPITAL COMPANY	20130	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0000	LEHMAN BROTHERS INC.	24338	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	48064	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0099	LEHMAN BROTHERS HOLDINGS INC.	52033	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0922	LBIE SEOUL SECURITIES BRANCH	42351	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0099	LEHMAN BROTHERS HOLDINGS INC.	43058	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	48064	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	48064	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
091C	LBIE SEOUL SECURITIES BRANCH	42351	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0061	LEHMAN BROTHERS FINANCE S.A.	27728	EQUITIES CORPORATE	EQUITIES CORP EUROPE	EQUITY CORP OTHER
0929	LCPI LONDON BRANCH	20836	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0929	LCPI LONDON BRANCH	20836	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0920	LB BANKHAUS LONDON BRANCH	25946	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0045	LEHMAN COMMERCIAL PAPER INC.	25948	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0920	LB BANKHAUS LONDON BRANCH	25946	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0929	LCPI LONDON BRANCH	20836	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0920	LB BANKHAUS LONDON BRANCH	25946	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0929	LCPI LONDON BRANCH	21863	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HY FIRM REL LOANS EQT EUR
0929	LCPI LONDON BRANCH	21863	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HY FIRM REL LOANS EQT EUR
0183	LB INTERNATIONAL (EUROPE)	24195	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	29086	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-EUROPE
0183	LB INTERNATIONAL (EUROPE)	24195	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-EUROPE
0183	LB INTERNATIONAL (EUROPE)	24195	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-EUROPE
0183	LB INTERNATIONAL (EUROPE)	43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
0183	LB INTERNATIONAL (EUROPE)	43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
0183	LB INTERNATIONAL (EUROPE)	43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
0183	LB INTERNATIONAL (EUROPE)	43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
0183	LB INTERNATIONAL (EUROPE)	43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
0183	LB INTERNATIONAL (EUROPE)	45989	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46235	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46236	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46236	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	46235	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46235	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	47622	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	47622	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46235	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46236	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	47622	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	47622	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49023	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	51421	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB
0183	LB INTERNATIONAL (EUROPE)	51421	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB
0183	LB INTERNATIONAL (EUROPE)	51421	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB
0183	LB INTERNATIONAL (EUROPE)	23509	EUROPE EXEC SVCS	EUROPE CASH	AUTOS & TRANSPORT
0183	LB INTERNATIONAL (EUROPE)	23509	EUROPE EXEC SVCS	EUROPE CASH	AUTOS & TRANSPORT
0183	LB INTERNATIONAL (EUROPE)	23509	EUROPE EXEC SVCS	EUROPE CASH	AUTOS & TRANSPORT
0183	LB INTERNATIONAL (EUROPE)	23509	EUROPE EXEC SVCS	EUROPE CASH	AUTOS & TRANSPORT
0183	LB INTERNATIONAL (EUROPE)	49014	EUROPE EXEC SVCS	EUROPE CASH	CHEMICALS
0183	LB INTERNATIONAL (EUROPE)	49014	EUROPE EXEC SVCS	EUROPE CASH	CHEMICALS
0183	LB INTERNATIONAL (EUROPE)	49014	EUROPE EXEC SVCS	EUROPE CASH	CHEMICALS
0183	LB INTERNATIONAL (EUROPE)	43093	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0183	LB INTERNATIONAL (EUROPE)	43093	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0183	LB INTERNATIONAL (EUROPE)	43093	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0183	LB INTERNATIONAL (EUROPE)	43093	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0183	LB INTERNATIONAL (EUROPE)	43093	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0000	LEHMAN BROTHERS INC.	42013	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0000	LEHMAN BROTHERS INC.	23070	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42533	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42533	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	24037	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42533	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42533	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	24037	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	24037	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42533	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	24037	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0000	LEHMAN BROTHERS INC.	76601	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0000	LEHMAN BROTHERS INC.	23070	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0909	LBIE-FRANKFURT BRANCH	22580	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0909	LBIE-FRANKFURT BRANCH	22580	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0909	LBIE-FRANKFURT BRANCH	22580	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0909	LBIE-FRANKFURT BRANCH	22580	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0909	LBIE-FRANKFURT BRANCH	22580	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24371	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24371	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24371	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24371	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24371	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51411	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA
0183	LB INTERNATIONAL (EUROPE)	51411	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA
0183	LB INTERNATIONAL (EUROPE)	51411	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA
0183	LB INTERNATIONAL (EUROPE)	51411	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA
0183	LB INTERNATIONAL (EUROPE)	25939	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH TDH
0183	LB INTERNATIONAL (EUROPE)	25939	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH TDH
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0000	LEHMAN BROTHERS INC.	29552	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	25656	EUROPE EXEC SVCS	EUROPE CASH	HEALTHCARE
0183	LB INTERNATIONAL (EUROPE)	25656	EUROPE EXEC SVCS	EUROPE CASH	HEALTHCARE
0183	LB INTERNATIONAL (EUROPE)	25656	EUROPE EXEC SVCS	EUROPE CASH	HEALTHCARE
0183	LB INTERNATIONAL (EUROPE)	25656	EUROPE EXEC SVCS	EUROPE CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	25660	EUROPE EXEC SVCS	EUROPE CASH	HEALTHCARE
0183	LB INTERNATIONAL (EUROPE)	43094	EUROPE EXEC SVCS	EUROPE CASH	INDUSTRIALS & ENGINEERING
0183	LB INTERNATIONAL (EUROPE)	43094	EUROPE EXEC SVCS	EUROPE CASH	INDUSTRIALS & ENGINEERING
0183	LB INTERNATIONAL (EUROPE)	43094	EUROPE EXEC SVCS	EUROPE CASH	INDUSTRIALS & ENGINEERING
0183	LB INTERNATIONAL (EUROPE)	43094	EUROPE EXEC SVCS	EUROPE CASH	INDUSTRIALS & ENGINEERING
0183	LB INTERNATIONAL (EUROPE)	49015	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE
0183	LB INTERNATIONAL (EUROPE)	49015	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE
0183	LB INTERNATIONAL (EUROPE)	49015	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE
0183	LB INTERNATIONAL (EUROPE)	49015	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE
0183	LB INTERNATIONAL (EUROPE)	23585	EUROPE EXEC SVCS	EUROPE CASH	MEDIA
0183	LB INTERNATIONAL (EUROPE)	23585	EUROPE EXEC SVCS	EUROPE CASH	MEDIA
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25659	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49635	EUROPE EXEC SVCS	EUROPE CASH	REAL ESTATE
0183	LB INTERNATIONAL (EUROPE)	49635	EUROPE EXEC SVCS	EUROPE CASH	REAL ESTATE
0183	LB INTERNATIONAL (EUROPE)	48007	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	48007	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	48007	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	29089	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	51409	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	48007	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	48007	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	43095	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	43095	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	43095	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	51409	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	48007	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	25657	EUROPE EXEC SVCS	EUROPE CASH	TECHNOLOGY
0183	LB INTERNATIONAL (EUROPE)	25657	EUROPE EXEC SVCS	EUROPE CASH	TECHNOLOGY
0183	LB INTERNATIONAL (EUROPE)	25657	EUROPE EXEC SVCS	EUROPE CASH	TECHNOLOGY
0183	LB INTERNATIONAL (EUROPE)	25657	EUROPE EXEC SVCS	EUROPE CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	25661	EUROPE EXEC SVCS	EUROPE CASH	TECHNOLOGY
0183	LB INTERNATIONAL (EUROPE)	25658	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
0183	LB INTERNATIONAL (EUROPE)	25658	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
0183	LB INTERNATIONAL (EUROPE)	25658	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
0183	LB INTERNATIONAL (EUROPE)	25658	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
0183	LB INTERNATIONAL (EUROPE)	25658	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
0183	LB INTERNATIONAL (EUROPE)	51418	EUROPE EXEC SVCS	EUROPE CASH	UTILITIES
0183	LB INTERNATIONAL (EUROPE)	51418	EUROPE EXEC SVCS	EUROPE CASH	UTILITIES
0183	LB INTERNATIONAL (EUROPE)	51418	EUROPE EXEC SVCS	EUROPE CASH	UTILITIES
0183	LB INTERNATIONAL (EUROPE)	51418	EUROPE EXEC SVCS	EUROPE CASH	UTILITIES
0183	LB INTERNATIONAL (EUROPE)	47983	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0000	LEHMAN BROTHERS INC.	24921	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	51419	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC
0183	LB INTERNATIONAL (EUROPE)	51419	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC
0183	LB INTERNATIONAL (EUROPE)	51419	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC
0183	LB INTERNATIONAL (EUROPE)	51419	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC
0183	LB INTERNATIONAL (EUROPE)	27173	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	27173	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	20135	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	27173	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	20135	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	27173	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	27173	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	27173	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	25429	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVNT DRVN EUR FACILITATION
0183	LB INTERNATIONAL (EUROPE)	25429	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVNT DRVN EUR FACILITATION
0183	LB INTERNATIONAL (EUROPE)	25429	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVNT DRVN EUR FACILITATION
0183	LB INTERNATIONAL (EUROPE)	25429	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVNT DRVN EUR FACILITATION
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	40131	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	40131	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	40131	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	40131	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	49010	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR RISK PRINCIPAL
0183	LB INTERNATIONAL (EUROPE)	49010	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR RISK PRINCIPAL
0183	LB INTERNATIONAL (EUROPE)	49146	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR TRANSITION MGMT
0183	LB INTERNATIONAL (EUROPE)	49146	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR TRANSITION MGMT
0061	LEHMAN BROTHERS FINANCE S.A.	46130	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	47451	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	46109	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0061	LEHMAN BROTHERS FINANCE S.A.	46130	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	46131	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	46142	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0061	LEHMAN BROTHERS FINANCE S.A.	47450	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	46107	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	47449	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0061	LEHMAN BROTHERS FINANCE S.A.	46121	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46134	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46186	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46190	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46123	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	48589	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46940	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49864	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49865	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49866	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49867	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49868	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49869	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49870	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49871	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49872	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49873	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49874	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49875	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49876	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49877	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49878	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49879	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49001	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	42705	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	42681	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	47471	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46189	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46941	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46124	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46115	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	47455	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	47458	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46116	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	47456	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46191	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	47470	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46188	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46187	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46122	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46135	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0059	LB SPECIAL FINANCING INC.	47460	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	40783	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46181	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW
0183	LB INTERNATIONAL (EUROPE)	46182	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW
0059	LB SPECIAL FINANCING INC.	47486	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW
0061	LEHMAN BROTHERS FINANCE S.A.	46181	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW
0061	LEHMAN BROTHERS FINANCE S.A.	46119	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	AGGREGATED RISK
0183	LB INTERNATIONAL (EUROPE)	47493	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	CONVERTS STRIPPING
0061	LEHMAN BROTHERS FINANCE S.A.	47492	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	CONVERTS STRIPPING
0059	LB SPECIAL FINANCING INC.	47494	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	CONVERTS STRIPPING
0183	LB INTERNATIONAL (EUROPE)	46133	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	DIVIDENDS
0061	LEHMAN BROTHERS FINANCE S.A.	46132	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	DIVIDENDS
0183	LB INTERNATIONAL (EUROPE)	42977	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE
0183	LB INTERNATIONAL (EUROPE)	56194	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	42706	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	42975	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	42792	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	42794	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	42793	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE
0183	LB INTERNATIONAL (EUROPE)	47453	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	MACRO/SPEC SITUATIONS
0061	LEHMAN BROTHERS FINANCE S.A.	47452	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	MACRO/SPEC SITUATIONS
0061	LEHMAN BROTHERS FINANCE S.A.	46951	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	OTHER/JV BOOKS
0061	LEHMAN BROTHERS FINANCE S.A.	48852	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	OTHER/JV BOOKS
0183	LB INTERNATIONAL (EUROPE)	46993	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	OTHER/JV BOOKS
0920	LB BANKHAUS LONDON BRANCH	47575	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0061	LEHMAN BROTHERS FINANCE S.A.	46933	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0061	LEHMAN BROTHERS FINANCE S.A.	46997	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0183	LB INTERNATIONAL (EUROPE)	46998	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0183	LB INTERNATIONAL (EUROPE)	46934	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	46999	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0061	LEHMAN BROTHERS FINANCE S.A.	46997	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0061	LEHMAN BROTHERS FINANCE S.A.	46948	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0061	LEHMAN BROTHERS FINANCE S.A.	47944	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0183	LB INTERNATIONAL (EUROPE)	46949	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0059	LB SPECIAL FINANCING INC.	47473	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0059	LB SPECIAL FINANCING INC.	46950	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0061	LEHMAN BROTHERS FINANCE S.A.	46948	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0061	LEHMAN BROTHERS FINANCE S.A.	47480	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	47482	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	46994	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0059	LB SPECIAL FINANCING INC.	46114	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0059	LB SPECIAL FINANCING INC.	47483	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0061	LEHMAN BROTHERS FINANCE S.A.	47468	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0928	LB FINANCE NETHERLANDS ANTILLES BRA	50035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
015C	LEHMAN BROTHERS SECURITIES NV	50032	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0061	LEHMAN BROTHERS FINANCE S.A.	50003	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0061	LEHMAN BROTHERS FINANCE S.A.	50002	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
015C	LEHMAN BROTHERS SECURITIES NV	50032	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0061	LEHMAN BROTHERS FINANCE S.A.	50003	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0061	LEHMAN BROTHERS FINANCE S.A.	50003	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0061	LEHMAN BROTHERS FINANCE S.A.	43396	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0928	LB FINANCE NETHERLANDS ANTILLES BRA	46147	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46117	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46177	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46184	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47474	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46151	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46143	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47463	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
015C	LEHMAN BROTHERS SECURITIES NV	47627	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48844	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48847	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47574	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47980	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46179	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46185	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	47475	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48597	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	47573	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	47982	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48849	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48848	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46144	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49304	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49365	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0061	LEHMAN BROTHERS FINANCE S.A.	49401	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49366	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46169	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46118	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46168	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0000	LEHMAN BROTHERS INC.	50155	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0000	LEHMAN BROTHERS INC.	50155	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	46180	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	46170	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46151	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	46145	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46143	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	50065	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	51294	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	48836	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47474	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46168	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46177	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46117	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	49213	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	49192	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	49218	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	49154	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46117	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
015C	LEHMAN BROTHERS SECURITIES NV	46936	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46161	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46165	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46155	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46148	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47572	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47981	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	24245	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0909	LBIE-FRANKFURT BRANCH	22578	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	47478	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48997	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48595	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	49301	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	49303	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	49300	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48598	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	47571	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48623	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	49404	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0920	LB BANKHAUS LONDON BRANCH	27552	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	46166	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46149	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46156	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46162	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46175	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
			VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48996	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48596	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48592	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48593	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48594	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48599	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49266	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49394	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49267	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49268	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49369	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49399	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49380	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	24245	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47477	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	24245	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	24245	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0187	LB COMMERCIAL CORP. ASIA LIMITED	46472	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46172	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46174	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46171	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0000	LEHMAN BROTHERS INC.	47092	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0000	LEHMAN BROTHERS INC.	47092	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0000	LEHMAN BROTHERS INC.	47090	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0000	LEHMAN BROTHERS INC.	47090	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	43191	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	47479	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46176	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46173	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46160	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46150	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	43191	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	50064	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	43191	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	48627	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	53095	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46174	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47477	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49217	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49222	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49199	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49221	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49151	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	53111	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	53108	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49152	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49153	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49194	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49198	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49197	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46163	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46167	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24482	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	24245	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0920	LB BANKHAUS LONDON BRANCH	27552	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0928	LB FINANCE NETHERLANDS ANTILLES BRA	40777	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0A80	LB OTC DERIVATIVES INC	43704	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	22603	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	48052	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	25013	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0059	LB SPECIAL FINANCING INC.	48087	CDO	CDO AMERICAS	CDO BESPOKE CORRELATION US
0059	LB SPECIAL FINANCING INC.	22416	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US
0183	LB INTERNATIONAL (EUROPE)	22413	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0059	LB SPECIAL FINANCING INC.	48112	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0183	LB INTERNATIONAL (EUROPE)	47815	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	29171	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0045	LEHMAN COMMERCIAL PAPER INC.	48097	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0045	LEHMAN COMMERCIAL PAPER INC.	48097	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0045	LEHMAN COMMERCIAL PAPER INC.	48097	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO CLO SECONDARY US
0059	LB SPECIAL FINANCING INC.	22415	CDO	CDO AMERICAS	CDO CLO SECONDARY US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO CLO SECONDARY US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO CLO SECONDARY US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO CLO SECONDARY US
0000	LEHMAN BROTHERS INC.	47576	CDO	CDO AMERICAS	CDO CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	47576	CDO	CDO AMERICAS	CDO CREDIT STRATEGY US
0299	LB I GROUP INC.	47578	CDO	CDO AMERICAS	CDO CREDIT STRATEGY US
0059	LB SPECIAL FINANCING INC.	53012	CDO	CDO AMERICAS	CDO HOUSE US
0099	LEHMAN BROTHERS HOLDINGS INC.	45878	CDO	CDO AMERICAS	CDO HOUSE US
0000	LEHMAN BROTHERS INC.	48901	CDO	CDO AMERICAS	CDO HOUSE US
0059	LB SPECIAL FINANCING INC.	29448	CDO	CDO AMERICAS	CDO LIQUID ARB US
0183	LB INTERNATIONAL (EUROPE)	29449	CDO	CDO AMERICAS	CDO LIQUID ARB US
0183	LB INTERNATIONAL (EUROPE)	29449	CDO	CDO AMERICAS	CDO LIQUID ARB US
0000	LEHMAN BROTHERS INC.	29450	CDO	CDO AMERICAS	CDO LIQUID ARB US
0000	LEHMAN BROTHERS INC.	29450	CDO	CDO AMERICAS	CDO LIQUID ARB US
0000	LEHMAN BROTHERS INC.	29450	CDO	CDO AMERICAS	CDO LIQUID ARB US
0059	LB SPECIAL FINANCING INC.	22417	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US
0059	LB SPECIAL FINANCING INC.	22417	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US
0183	LB INTERNATIONAL (EUROPE)	26965	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US
0000	LEHMAN BROTHERS INC.	26474	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US
0000	LEHMAN BROTHERS INC.	26474	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US
0059	LB SPECIAL FINANCING INC.	51162	CDO	CDO LATAM US	CDO EM STRUCTURED PRODUCTS US
0059	LB SPECIAL FINANCING INC.	51162	CDO	CDO LATAM US	CDO EM STRUCTURED PRODUCTS US
0C63	EAGLE ENERGY PARTNERS 1 LP	49305	COMMODITIES TRADING	EAGLE NORTH AMERICA	COMMODITIES-EAGLE ENERGY
0C11	LB COMMODITY SERVICES INC.	21522	COMMODITIES TRADING	US COMMODITIES TRADING	ENERGY CORPORATE
0C11	LB COMMODITY SERVICES INC.	21580	COMMODITIES TRADING	US COMMODITIES TRADING	ENERGY CORPORATE
0920	LB BANKHAUS LONDON BRANCH	25242	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25240	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41150	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25240	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0C19	AEGIS FINANCE LLC	46974	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25240	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0920	LB BANKHAUS LONDON BRANCH	25242	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0212	LEHMAN BROTHERS BANK	25361	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41150	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0929	LCPI LONDON BRANCH	46720	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0045	LEHMAN COMMERCIAL PAPER INC.	25240	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0920	LB BANKHAUS LONDON BRANCH	25242	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0212	LEHMAN BROTHERS BANK	25361	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41150	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25240	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0212	LEHMAN BROTHERS BANK	25361	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41150	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0059	LB SPECIAL FINANCING INC.	29346	FID CORPORATE	FID CORP-LOANS AMERICAS	HG LOAN HOLDS
0000	LEHMAN BROTHERS INC.	23493	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0000	LEHMAN BROTHERS INC.	23493	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0299	LB I GROUP INC.	22053	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0299	LB I GROUP INC.	22053	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	22462	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0000	LEHMAN BROTHERS INC.	23493	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
00T1	LB COMMERCIAL BANK (LBCB)	41153	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
00T1	LB COMMERCIAL BANK (LBCB)	41153	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0920	LB BANKHAUS LONDON BRANCH	27384	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
00T1	LB COMMERCIAL BANK (LBCB)	41153	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0920	LB BANKHAUS LONDON BRANCH	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0920	LB BANKHAUS LONDON BRANCH	27384	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0920	LB BANKHAUS LONDON BRANCH	27384	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0920	LB BANKHAUS LONDON BRANCH	25238	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0920	LB BANKHAUS LONDON BRANCH	25238	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41152	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41152	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41152	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	75401	FID CORPORATE	FID CORPORATE AMERICAS	FID CORP AMER
0299	LB I GROUP INC.	28478	FID CORPORATE	FID CORPORATE AMERICAS	FID CORP AMER
0000	LEHMAN BROTHERS INC.	40319	FID CORPORATE	FID CORPORATE AMERICAS	FID CORP AMER
0000	LEHMAN BROTHERS INC.	23717	FID CORPORATE	FID CORPORATE AMERICAS	FID CORP AMER
0000	LEHMAN BROTHERS INC.	22134	FID CORPORATE	FID CORPORATE AMERICAS	FID CORP AMER
0513	LEHMAN RE LIMITED	22509	FID CORPORATE	INSURANCE PROD GROUP-AMER	INSURANCE PROD GROUP AMER

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LEHMAN BROTHERS HOLDINGS INC.

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0099	LEHMAN BROTHERS HOLDINGS INC.	53000	FID CORPORATE	INSURANCE PROD GROUP-AMER	INSURANCE PROD GROUP AMER
0000	LEHMAN BROTHERS INC.	00265	FOREIGN EXCHANGE	FX AMERICAS	FX-CORP FEES/OTHER AMER
0059	LB SPECIAL FINANCING INC.	43258	FOREIGN EXCHANGE	FX AMERICAS	FX-FORWARD AMERICAS
0000	LEHMAN BROTHERS INC.	27731	FOREIGN EXCHANGE	FX AMERICAS	FX-FORWARD AMERICAS
0060	LB COMMERCIAL CORPORATION	23331	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
0000	LEHMAN BROTHERS INC.	21954	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
0000	LEHMAN BROTHERS INC.	21954	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
0000	LEHMAN BROTHERS INC.	21954	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
0000	LEHMAN BROTHERS INC.	21954	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
0183	LB INTERNATIONAL (EUROPE)	46477	FOREIGN EXCHANGE	FX EM AMERICAS	LATIN AMERICA LOCALS-FX
0059	LB SPECIAL FINANCING INC.	43617	FOREIGN EXCHANGE	FX EM AMERICAS	LATIN AMERICA LOCALS-FX
0059	LB SPECIAL FINANCING INC.	49355	FOREIGN EXCHANGE	FX EM AMERICAS	LATIN AMERICA LOCALS-FX
0059	LB SPECIAL FINANCING INC.	49355	FOREIGN EXCHANGE	FX EM AMERICAS	LATIN AMERICA LOCALS-FX
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0183	LB INTERNATIONAL (EUROPE)	43619	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	24290	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	26013	GLOBAL RATES	GOVERNMENTS AMERICAS	HOUSE
0000	LEHMAN BROTHERS INC.	26013	GLOBAL RATES	GOVERNMENTS AMERICAS	HOUSE
0000	LEHMAN BROTHERS INC.	52078	GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0183	LB INTERNATIONAL (EUROPE)	22758	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP AMER
0183	LB INTERNATIONAL (EUROPE)	24028	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP AMER
0059	LB SPECIAL FINANCING INC.	20272	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP AMER
0059	LB SPECIAL FINANCING INC.	27281	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0370	LB ASIA CAPITAL COMPANY	26276	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0370	LB ASIA CAPITAL COMPANY	26276	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	22283	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0370	LB ASIA CAPITAL COMPANY	26276	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23741	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23741	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23343	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23343	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0059	LB SPECIAL FINANCING INC.	27318	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0059	LB SPECIAL FINANCING INC.	27282	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0059	LB SPECIAL FINANCING INC.	27318	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23121	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23121	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23121	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23741	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23741	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23741	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	22283	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0059	LB SPECIAL FINANCING INC.	51296	GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US
0000	LEHMAN BROTHERS INC.	27909	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS
0000	LEHMAN BROTHERS INC.	27909	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS
0000	LEHMAN BROTHERS INC.	27909	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS
0000	LEHMAN BROTHERS INC.	27909	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS
0000	LEHMAN BROTHERS INC.	27909	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS
0000	LEHMAN BROTHERS INC.	77471	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVE CORPORATE
0059	LB SPECIAL FINANCING INC.	26127	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVE CORPORATE
0000	LEHMAN BROTHERS INC.	26650	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVE CORPORATE

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	26448	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVES MORTGAGES
0059	LB SPECIAL FINANCING INC.	26448	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVES MORTGAGES
0059	LB SPECIAL FINANCING INC.	29069	GLOBAL RATES	RATES DERIVATIVES AMERICAS	EXOTIC OPTIONS
0059	LB SPECIAL FINANCING INC.	29069	GLOBAL RATES	RATES DERIVATIVES AMERICAS	EXOTIC OPTIONS
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	21525	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	21525	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0059	LB SPECIAL FINANCING INC.	42088	GLOBAL RATES	RATES DERIVATIVES AMERICAS	HEDGE FUND REPLICATION
0000	LEHMAN BROTHERS INC.	42131	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US BOND OPTIONS
0000	LEHMAN BROTHERS INC.	42131	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US BOND OPTIONS
0000	LEHMAN BROTHERS INC.	42131	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US BOND OPTIONS
0000	LEHMAN BROTHERS INC.	42131	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US BOND OPTIONS
0183	LB INTERNATIONAL (EUROPE)	40132	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US BOND OPTIONS
0000	LEHMAN BROTHERS INC.	77331	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS
0059	LB SPECIAL FINANCING INC.	25147	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS
0059	LB SPECIAL FINANCING INC.	25147	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS
0059	LB SPECIAL FINANCING INC.	25147	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS
0059	LB SPECIAL FINANCING INC.	26443	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS
0059	LB SPECIAL FINANCING INC.	26443	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS
0059	LB SPECIAL FINANCING INC.	26443	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS
0000	LEHMAN BROTHERS INC.	23889	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS
0000	LEHMAN BROTHERS INC.	72411	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS
0000	LEHMAN BROTHERS INC.	20843	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES
0000	LEHMAN BROTHERS INC.	20843	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES
0000	LEHMAN BROTHERS INC.	20843	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES
0000	LEHMAN BROTHERS INC.	20843	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	40261	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CAPITAL MANAGEMENT
0143	LB OFFSHORE PARTNERS LTD.	41742	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	47503	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0299	LB I GROUP INC.	50061	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
021C	PRINCIPAL TRANSACTIONS INC II	48734	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0045	LEHMAN COMMERCIAL PAPER INC.	47505	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	25194	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	25160	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25194	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	25160	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	25160	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	25160	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	26455	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	25194	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	26455	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	26455	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	26455	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0045	LEHMAN COMMERCIAL PAPER INC.	21599	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	25173	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US
0000	LEHMAN BROTHERS INC.	25173	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US
0000	LEHMAN BROTHERS INC.	25173	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US
0000	LEHMAN BROTHERS INC.	26475	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US
0000	LEHMAN BROTHERS INC.	26450	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US
0000	LEHMAN BROTHERS INC.	25176	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US
0000	LEHMAN BROTHERS INC.	25176	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0183	LB INTERNATIONAL (EUROPE)	24644	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25171	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0059	LB SPECIAL FINANCING INC.	43454	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25171	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	43453	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23351	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	22036	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	22704	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25594	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	43453	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	40287	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	40287	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25583	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25594	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0045	LEHMAN COMMERCIAL PAPER INC.	40181	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23698	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US
0000	LEHMAN BROTHERS INC.	23698	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US
0000	LEHMAN BROTHERS INC.	23698	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US
0000	LEHMAN BROTHERS INC.	23698	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US
0000	LEHMAN BROTHERS INC.	23698	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US
0000	LEHMAN BROTHERS INC.	23094	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US
0000	LEHMAN BROTHERS INC.	23094	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US
0000	LEHMAN BROTHERS INC.	24381	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0183	LB INTERNATIONAL (EUROPE)	24535	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0183	LB INTERNATIONAL (EUROPE)	26369	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0183	LB INTERNATIONAL (EUROPE)	26369	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	40822	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	40263	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0299	LB I GROUP INC.	22079	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0045	LEHMAN COMMERCIAL PAPER INC.	26092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	40263	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0299	LB I GROUP INC.	22079	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0299	LB I GROUP INC.	22079	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0C55	LPJ AIRCRAFT FINANCE LLC	48960	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	25810	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US
0920	LB BANKHAUS LONDON BRANCH	25808	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	25812	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US
00T1	LB COMMERCIAL BANK (LBCB)	41163	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US
0099	LEHMAN BROTHERS HOLDINGS INC.	42135	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US
0212	LEHMAN BROTHERS BANK	43876	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US
0183	LB INTERNATIONAL (EUROPE)	23034	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0045	LEHMAN COMMERCIAL PAPER INC.	23566	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0183	LB INTERNATIONAL (EUROPE)	24015	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0C24	LEHMAN BROTHERS DO BRASIL	56175	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0A80	LB OTC DERIVATIVES INC	21721	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	23724	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	26808	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	26808	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24015	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24015	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	22059	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0A80	LB OTC DERIVATIVES INC	21721	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0A80	LB OTC DERIVATIVES INC	21721	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	23724	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	26808	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0312	PROPERTY ASSET MANAGEMENT INC	26239	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	23724	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24029	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	27177	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24029	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	23724	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0045	LEHMAN COMMERCIAL PAPER INC.	26046	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24574	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0A80	LB OTC DERIVATIVES INC	21721	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	24539	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	23724	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	25128	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23800	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	23800	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0045	LEHMAN COMMERCIAL PAPER INC.	22213	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	24488	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	24488	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	24488	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	24488	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	72331	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
0299	LB I GROUP INC.	56240	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
0000	LEHMAN BROTHERS INC.	24994	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	24994	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	24994	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	24994	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	40126	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0045	LEHMAN COMMERCIAL PAPER INC.	40560	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0045	LEHMAN COMMERCIAL PAPER INC.	40560	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23489	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23492	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23492	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0045	LEHMAN COMMERCIAL PAPER INC.	40560	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	49789	HIGH YIELD	HIGH YIELD - AME	HY CREDIT STRATEGY US
0299	LB I GROUP INC.	47733	HIGH YIELD	HIGH YIELD - AME	HY CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	29447	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES JV SYND US
0059	LB SPECIAL FINANCING INC.	29445	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES JV SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	40190	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES JV SYND US
0183	LB INTERNATIONAL (EUROPE)	43233	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0059	LB SPECIAL FINANCING INC.	42171	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0183	LB INTERNATIONAL (EUROPE)	46756	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	43479	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0183	LB INTERNATIONAL (EUROPE)	22261	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	20919	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25715	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	40251	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25678	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0099	LEHMAN BROTHERS HOLDINGS INC.	20126	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0099	LEHMAN BROTHERS HOLDINGS INC.	23171	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25373	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25669	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25715	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	40251	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25373	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25669	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25678	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0099	LEHMAN BROTHERS HOLDINGS INC.	20126	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0099	LEHMAN BROTHERS HOLDINGS INC.	20126	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	20920	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25370	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25372	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25373	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25669	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25670	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25671	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25672	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25677	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25678	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25715	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25678	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0C55	LPJ AIRCRAFT FINANCE LLC	53010	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0C55	LPJ AIRCRAFT FINANCE LLC	53010	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0C55	LPJ AIRCRAFT FINANCE LLC	53010	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0C55	LPJ AIRCRAFT FINANCE LLC	53010	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	22172	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	22172	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
00T1	LB COMMERCIAL BANK (LBCB)	41162	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
0920	LB BANKHAUS LONDON BRANCH	42809	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
00T1	LB COMMERCIAL BANK (LBCB)	42540	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
00T1	LB COMMERCIAL BANK (LBCB)	42540	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	22172	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
00T1	LB COMMERCIAL BANK (LBCB)	41162	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	22172	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	29920	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29918	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	20331	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29914	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29918	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29919	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29920	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29997	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	43650	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29911	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29918	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29922	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29923	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29996	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	43053	HIGH YIELD	HIGH YIELD - AME	HY STRUCTURED FINANCE JV US
0183	LB INTERNATIONAL (EUROPE)	47615	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0183	LB INTERNATIONAL (EUROPE)	47615	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0183	LB INTERNATIONAL (EUROPE)	47615	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0183	LB INTERNATIONAL (EUROPE)	47615	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0183	LB INTERNATIONAL (EUROPE)	47615	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0C58	LEHCRED LLC	48954	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0C79	RESTRUCTURADORA DE CREDITOS DE CLMB	42572	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0C86	FIDEICOMISO FINANCIERO BH2	42654	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0299	LB I GROUP INC.	50093	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
00U4	LB UK RE HOLDINGS LIMITED	48953	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0045	LEHMAN COMMERCIAL PAPER INC.	50080	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0045	LEHMAN COMMERCIAL PAPER INC.	50080	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0C75	NOPELO MEXICO SRL DE CV	50080	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0045	LEHMAN COMMERCIAL PAPER INC.	50080	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0000	LEHMAN BROTHERS INC.	50232	HIGH YIELD	HIGH YIELD LATAM US	HY YANKEE LATAM
0000	LEHMAN BROTHERS INC.	50232	HIGH YIELD	HIGH YIELD LATAM US	HY YANKEE LATAM
0000	LEHMAN BROTHERS INC.	50232	HIGH YIELD	HIGH YIELD LATAM US	HY YANKEE LATAM
0000	LEHMAN BROTHERS INC.	50232	HIGH YIELD	HIGH YIELD LATAM US	HY YANKEE LATAM
0000	LEHMAN BROTHERS INC.	50232	HIGH YIELD	HIGH YIELD LATAM US	HY YANKEE LATAM
0183	LB INTERNATIONAL (EUROPE)	45067	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US
0183	LB INTERNATIONAL (EUROPE)	45067	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	45067	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US
0000	LEHMAN BROTHERS INC.	20958	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US
0000	LEHMAN BROTHERS INC.	20958	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US
0000	LEHMAN BROTHERS INC.	29489	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US
0000	LEHMAN BROTHERS INC.	29489	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US
0000	LEHMAN BROTHERS INC.	29489	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US
0299	LB I GROUP INC.	29492	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US
0045	LEHMAN COMMERCIAL PAPER INC.	29490	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US
00T1	LB COMMERCIAL BANK (LBCB)	20900	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0059	LB SPECIAL FINANCING INC.	26444	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0171	LEHMAN INVESTMENTS INC.	23071	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0171	LEHMAN INVESTMENTS INC.	23071	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0171	LEHMAN INVESTMENTS INC.	24155	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0059	LB SPECIAL FINANCING INC.	26444	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0059	LB SPECIAL FINANCING INC.	26444	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0059	LB SPECIAL FINANCING INC.	26444	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0059	LB SPECIAL FINANCING INC.	26444	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0498	RIBCO LLC	45069	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0498	RIBCO LLC	45069	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0498	RIBCO LLC	45069	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0498	RIBCO LLC	45069	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	27928	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	27928	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	27928	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	27928	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	27928	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	27928	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	27928	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0099	LEHMAN BROTHERS HOLDINGS INC.	24926	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0498	RIBCO LLC	56056	MUNICIPALS	MUNICIPAL BONDS	MUNI CORPORATE
0498	RIBCO LLC	25562	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0498	RIBCO LLC	25562	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0498	RIBCO LLC	25562	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0498	RIBCO LLC	25562	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0498	RIBCO LLC	25565	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25569	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25566	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25563	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25560	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25560	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25560	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25566	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25569	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0498	RIBCO LLC	25565	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0498	RIBCO LLC	47749	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0498	RIBCO LLC	47749	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0498	RIBCO LLC	50087	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00120	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0498	RIBCO LLC	50131	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0498	RIBCO LLC	50131	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0299	LB I GROUP INC.	22636	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0A83	LBK RIBCO	25485	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0B61	TAX EXEMPT AFFORD MORTGAGE ACCEPT	43573	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0B61	TAX EXEMPT AFFORD MORTGAGE ACCEPT	43573	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
00T1	LB COMMERCIAL BANK (LBCB)	50068	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0362	LEHMAN HOUSING CAPITAL INC.	26674	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0000	LEHMAN BROTHERS INC.	00102	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0368	LEHMAN TAX CREDIT ADVISOR INC	26675	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0362	LEHMAN HOUSING CAPITAL INC.	26674	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0368	LEHMAN TAX CREDIT ADVISOR INC	26675	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0362	LEHMAN HOUSING CAPITAL INC.	26674	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0368	LEHMAN TAX CREDIT ADVISOR INC	26675	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0362	LEHMAN HOUSING CAPITAL INC.	26674	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0059	LB SPECIAL FINANCING INC.	27327	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	41575	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	28791	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28792	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0920	LB BANKHAUS LONDON BRANCH	23777	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0920	LB BANKHAUS LONDON BRANCH	23777	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	28791	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	40875	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28792	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41176	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41177	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41176	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41177	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41176	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41176	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0920	LB BANKHAUS LONDON BRANCH	28695	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	28791	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28792	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41180	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28792	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28792	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28792	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0920	LB BANKHAUS LONDON BRANCH	28695	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	41535	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0000	LEHMAN BROTHERS INC.	24666	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
01C1	LBS HOLDINGS SARL	50130	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0000	LEHMAN BROTHERS INC.	24666	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0000	LEHMAN BROTHERS INC.	24666	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41179	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0920	LB BANKHAUS LONDON BRANCH	27556	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0318	LW LP INC. PCO	24836	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0318	LW LP INC. PCO	24836	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0318	LW LP INC. PCO	24836	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0212	LEHMAN BROTHERS BANK	27420	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0212	LEHMAN BROTHERS BANK	27420	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0212	LEHMAN BROTHERS BANK	27420	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0212	LEHMAN BROTHERS BANK	27420	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	56230	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION	ALS
0B31	BNC MORTGAGE, INC	20968	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION	BNC
0C29	CAMPUS DOOR	49746	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION	CAMPUS DOOR
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0059	LB SPECIAL FINANCING INC.	28578	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	43260	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0178	LB PASS-THROUGH SECURITIES INC.	56229	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0178	LB PASS-THROUGH SECURITIES INC.	56229	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23691	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM
0000	LEHMAN BROTHERS INC.	23691	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM
0000	LEHMAN BROTHERS INC.	23691	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM
0000	LEHMAN BROTHERS INC.	23691	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM
0299	LB I GROUP INC.	50256	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	53085	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	53085	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	45493	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	45493	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	45493	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	45493	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	45493	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	29753	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	29753	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	24552	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	24552	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	24552	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER

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LEHMAN BROTHERS HOLDINGS INC.

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	24552	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	24552	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0A60	COHANE RAFFERTY LLC	29422	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-ADMIN
0299	LB I GROUP INC.	20124	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-ADMIN
0212	LEHMAN BROTHERS BANK	29213	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0299	LB I GROUP INC.	25060	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0178	LB PASS-THROUGH SECURITIES INC.	26399	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	24701	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0212	LEHMAN BROTHERS BANK	27397	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0212	LEHMAN BROTHERS BANK	27397	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22176	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	MORTGAGE FINANCE AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	26478	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	26478	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0178	LB PASS-THROUGH SECURITIES INC.	49016	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0178	LB PASS-THROUGH SECURITIES INC.	49016	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0178	LB PASS-THROUGH SECURITIES INC.	53088	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0178	LB PASS-THROUGH SECURITIES INC.	49016	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0178	LB PASS-THROUGH SECURITIES INC.	49016	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0000	LEHMAN BROTHERS INC.	53093	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0000	LEHMAN BROTHERS INC.	53093	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0000	LEHMAN BROTHERS INC.	53093	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0000	LEHMAN BROTHERS INC.	53093	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	29967	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	50005	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	53091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	53091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	53091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	53091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	29967	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	53091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0045	LEHMAN COMMERCIAL PAPER INC.	24842	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0059	LB SPECIAL FINANCING INC.	28592	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24832	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24832	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24832	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	24842	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	24842	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	24842	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24831	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24370	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24370	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24370	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0C91	GT INVESTMENT COMPANY I, LLC	56201	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

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

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0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0099	LEHMAN BROTHERS HOLDINGS INC.	26084	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0099	LEHMAN BROTHERS HOLDINGS INC.	26084	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0299	LB I GROUP INC.	28212	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0299	LB I GROUP INC.	28212	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0045	LEHMAN COMMERCIAL PAPER INC.	26082	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0045	LEHMAN COMMERCIAL PAPER INC.	26082	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0000	LEHMAN BROTHERS INC.	26085	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0312	PROPERTY ASSET MANAGEMENT INC	29597	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0299	LB I GROUP INC.	28212	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0C71	LB SKYPOWER INC.	56035	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0045	LEHMAN COMMERCIAL PAPER INC.	26082	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0212	LEHMAN BROTHERS BANK	29893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
00T1	LB COMMERCIAL BANK (LBCB)	20999	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0045	LEHMAN COMMERCIAL PAPER INC.	22173	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0311	ALI INC	22469	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0311	ALI INC	26083	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0059	LB SPECIAL FINANCING INC.	29442	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA
0000	LEHMAN BROTHERS INC.	75303	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA
0183	LB INTERNATIONAL (EUROPE)	29443	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	43155	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA
0059	LB SPECIAL FINANCING INC.	29442	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA
0045	LEHMAN COMMERCIAL PAPER INC.	48908	FID CORPORATE	FID CORP-LOANS ASIA	HG FIRM RELATIONSHIP LOAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	48989	FID CORPORATE	FID CORP-LOANS ASIA	HG FIRM RELATIONSHIP LOAN
0C13	LB INDIA HLDGS MAURITIUS II LTD	56069	FID CORPORATE	FID CORPORATE ASIA	FID CORP ASIA
0000	LEHMAN BROTHERS INC.	75603	FID CORPORATE	FID CORPORATE ASIA	FID CORP ASIA
0083	LEHMAN BROTHERS JAPAN INC.	26860	FID CORPORATE	FID CORPORATE ASIA	FID CORP ASIA
0059	LB SPECIAL FINANCING INC.	22670	FOREIGN EXCHANGE	FX ASIA	ASIA LOCALS-FX
033D	LB FINANCE ASIA PTE. LTD	42730	FOREIGN EXCHANGE	FX ASIA	FX BOND ASIA
0060	LB COMMERCIAL CORPORATION	24213	FOREIGN EXCHANGE	FX ASIA	FX-OPTIONS ASIA
024D	LB FIXED INCOME SECURITIES PVT LTD	49993	FOREIGN EXCHANGE	FX ASIA	INDIA RATES
024D	LB FIXED INCOME SECURITIES PVT LTD	41499	FOREIGN EXCHANGE	FX ASIA	INDIA RATES
024D	LB FIXED INCOME SECURITIES PVT LTD	49993	FOREIGN EXCHANGE	FX ASIA	INDIA RATES
024D	LB FIXED INCOME SECURITIES PVT LTD	49993	FOREIGN EXCHANGE	FX ASIA	INDIA RATES
0922	LBIE SEOUL SECURITIES BRANCH	41079	FOREIGN EXCHANGE	FX ASIA	KOREA RATES
0922	LBIE SEOUL SECURITIES BRANCH	41079	FOREIGN EXCHANGE	FX ASIA	KOREA RATES
0059	LB SPECIAL FINANCING INC.	40069	FOREIGN EXCHANGE	LIQUID MKTS PROP ASIA	LIQUID MKTS PROP ASIA
0059	LB SPECIAL FINANCING INC.	40069	FOREIGN EXCHANGE	LIQUID MKTS PROP ASIA	LIQUID MKTS PROP ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	21176	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
0183	LB INTERNATIONAL (EUROPE)	24675	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
0187	LB COMMERCIAL CORP. ASIA LIMITED	21176	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
0000	LEHMAN BROTHERS INC.	24206	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN

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0000	LEHMAN BROTHERS INC.	24206	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
0000	LEHMAN BROTHERS INC.	24206	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0183	LB INTERNATIONAL (EUROPE)	24671	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0000	LEHMAN BROTHERS INC.	70403	GLOBAL RATES	GOVERNMENTS ASIA	GOVTS ASIA ALLOC
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0183	LB INTERNATIONAL (EUROPE)	26320	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0183	LB INTERNATIONAL (EUROPE)	24423	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0083	LEHMAN BROTHERS JAPAN INC.	24372	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0083	LEHMAN BROTHERS JAPAN INC.	24372	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	40231	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	40231	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0083	LEHMAN BROTHERS JAPAN INC.	24372	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	29782	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	26874	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0000	LEHMAN BROTHERS INC.	43331	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	48171	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	46363	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	29385	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	22434	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	22052	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	29385	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	29237	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	21103	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0312	PROPERTY ASSET MANAGEMENT INC	27520	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN

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0183	LB INTERNATIONAL (EUROPE)	29629	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26796	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26794	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26793	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26800	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	43484	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	40139	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	20395	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	27723	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	46784	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26819	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	22900	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	29083	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	22437	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	22437	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	26895	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0000	LEHMAN BROTHERS INC.	75213	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0000	LEHMAN BROTHERS INC.	75213	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0059	LB SPECIAL FINANCING INC.	29716	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	26895	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
013C	HORIZON II INTERNATIONAL LTD	43834	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
037A	L.B.A YK	50258	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24848	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	29236	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	29778	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	25988	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0183	LB INTERNATIONAL (EUROPE)	25942	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0183	LB INTERNATIONAL (EUROPE)	29628	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0183	LB INTERNATIONAL (EUROPE)	26795	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	22551	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	26872	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
054C	LEIHUA ASSET MGT CORP LIMITED	20812	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
068A	LB HY OPPORT KOREA INC	25096	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0240	FALCON HOLDINGS II INC.	27168	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0337	THAI DEVELOPMENT FUND	28137	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
064A	HY INVESTMENTS (IRELAND) LIMITED	29689	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29318	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
015B	WOORI LB 6TH ASSET SECUR SPEC CO LT	43245	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
006C	WOORI LB EIGHT ASSET SECUR SPEC CO	40192	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP

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045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0183	LB INTERNATIONAL (EUROPE)	29299	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0183	LB INTERNATIONAL (EUROPE)	29300	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
032B	GRA FINANCE CORPORATION LTD	41691	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29315	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29312	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
01G6	LB NETHERLANDS HORIZON BV	48212	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
01G6	LB NETHERLANDS HORIZON BV	48212	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29319	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0C13	LB INDIA HLDGS MAURITIUS II LTD	50132	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0C13	LB INDIA HLDGS MAURITIUS II LTD	50132	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	25773	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	40489	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29319	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29318	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29317	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0045	LEHMAN COMMERCIAL PAPER INC.	27579	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29315	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
045A	LEHMAN BROTHERS OPPORTUNITY LTD	43849	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	40489	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29319	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	25724	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
045A	LEHMAN BROTHERS OPPORTUNITY LTD	25725	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
01G6	LB NETHERLANDS HORIZON BV	48212	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
068A	LB HY OPPORT KOREA INC	25096	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
068A	LB HY OPPORT KOREA INC	29463	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
081A	LB GUAM OPPORTUNITY LLC	25381	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
080A	LB ASEAN OPPORTUNITY LTD	25382	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29316	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	46077	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	25773	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29317	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29314	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	46074	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW
0187	LB COMMERCIAL CORP. ASIA LIMITED	40134	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW
0187	LB COMMERCIAL CORP. ASIA LIMITED	40134	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW
043A	LBC YK	28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
012C	LB CAPITAL CORPORATION III	43848	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
043A	LBC YK	28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
037A	L.B.A YK	28387	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
012C	LB CAPITAL CORPORATION III	43848	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
043A	LBC YK	28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
037A	L.B.A YK	28387	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
012C	LB CAPITAL CORPORATION III	43848	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
043A	LBC YK	28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
062A	LBD YK	29686	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
066A	LBE YK	29687	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
043A	LBC YK	28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	25631	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
037A	L.B.A YK	28387	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	40478	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
043A	LBC YK	28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	49163	HIGH YIELD	HIGH YIELD - ASIA	HY LEVERAGE FINANCE/SYNDICATE
0187	LB COMMERCIAL CORP. ASIA LIMITED	46106	HIGH YIELD	HIGH YIELD - ASIA	HY LEVERAGE FINANCE/SYNDICATE
0187	LB COMMERCIAL CORP. ASIA LIMITED	21857	HIGH YIELD	HIGH YIELD - ASIA	HY LEVERAGE FINANCE/SYNDICATE
073A	NEW CENTURY FINANCE LTD.	29694	REAL ESTATE	REAL ESTATE-ASIA	CMBS-ASIA
073A	NEW CENTURY FINANCE LTD.	29694	REAL ESTATE	REAL ESTATE-ASIA	CMBS-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29694	REAL ESTATE	REAL ESTATE-ASIA	CMBS-ASIA
073A	NEW CENTURY FINANCE LTD.	29694	REAL ESTATE	REAL ESTATE-ASIA	CMBS-ASIA
0183	LB INTERNATIONAL (EUROPE)	29249	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
074A	MAEWHA K-STARS LTD	29374	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0083	LEHMAN BROTHERS JAPAN INC.	25028	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0929	LCPI LONDON BRANCH	21952	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
023A	GKI DEVELOPMENT INC.	28693	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
087A	TL I ASSET MANAGEMENT CO LTD	29955	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
027C	SH JASMINE 1 LTD	43905	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0495	SUNRISE FINANCE CO., LTD	43642	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
023A	GKI DEVELOPMENT INC.	28693	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
074A	MAEWHA K-STARS LTD	29374	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0929	LCPI LONDON BRANCH	21952	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0492	REVIVAL HOLDINGS LIMITED	28598	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
027D	LB RE AUSTRALIA COMMERCIAL PTY LTD	41784	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE AUSTRALIA
042D	LB HYDERABAD INVESTMENTS I LLC	56198	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE INDIA
059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
014A	THAILAND OPPORTUNITY FUND	43390	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
074C	YK DUCKHORN	21541	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
0495	SUNRISE FINANCE CO., LTD	22487	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
077C	LIBERTUS JUTAKU LOAN K.K.	47669	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION	JAPAN
077C	LIBERTUS JUTAKU LOAN K.K.	45089	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION	JAPAN
041B	KOREA CENTRAL MORTGAGE INC	45087	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION	KOREA
0083	LEHMAN BROTHERS JAPAN INC.	22401	SECURITIZED PRODUCTS	SP ASIA-TRADING	ABS-NEW ISSUE-ASIA

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
022D	HERCULES KK	49044	SECURITIZED PRODUCTS	SP ASIA-TRADING	ABS-NEW ISSUE-ASIA
0083	LEHMAN BROTHERS JAPAN INC.	22401	SECURITIZED PRODUCTS	SP ASIA-TRADING	ABS-NEW ISSUE-ASIA
022D	HERCULES KK	49044	SECURITIZED PRODUCTS	SP ASIA-TRADING	ABS-NEW ISSUE-ASIA
022D	HERCULES KK	49044	SECURITIZED PRODUCTS	SP ASIA-TRADING	ABS-NEW ISSUE-ASIA
0083	LEHMAN BROTHERS JAPAN INC.	29188	SECURITIZED PRODUCTS	SP ASIA-TRADING	MORTGAGE TRADING ASIA
0000	LEHMAN BROTHERS INC.	71063	SECURITIZED PRODUCTS	SP ASIA-TRADING	MORTGAGE TRADING ASIA
040A	LEHMAN BROTHERS TAIWIAN LTD	40820	SECURITIZED PRODUCTS	SP ASIA-TRADING	PRIN. FINANCE-ASIA
0284	GLOBAL THAI PROPERTY FUND	26709	SECURITIZED PRODUCTS	SP ASIA-TRADING	PRIN. FINANCE-ASIA
074A	MAEWHA K-STARS LTD	48221	SECURITIZED PRODUCTS	SP ASIA-TRADING	PRIN. FINANCE-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	21782	SECURITIZED PRODUCTS	SP ASIA-TRADING	PRIN. FINANCE-ASIA
0059	LB SPECIAL FINANCING INC.	50102	CDO	CDO - EUROPE	CDO ABS EUR
0059	LB SPECIAL FINANCING INC.	23995	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0183	LB INTERNATIONAL (EUROPE)	26510	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0183	LB INTERNATIONAL (EUROPE)	26510	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0045	LEHMAN COMMERCIAL PAPER INC.	25965	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29730	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	50078	CDO	CDO - EUROPE	CDO CLO CASH-SYN HYBRID EUR
0059	LB SPECIAL FINANCING INC.	20902	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR
0929	LCPI LONDON BRANCH	21959	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR
0920	LB BANKHAUS LONDON BRANCH	40218	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR
0929	LCPI LONDON BRANCH	21959	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR
0929	LCPI LONDON BRANCH	21959	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR
0183	LB INTERNATIONAL (EUROPE)	40277	CDO	CDO - EUROPE	CDO CLO SECONDARY EUR
0059	LB SPECIAL FINANCING INC.	47583	CDO	CDO - EUROPE	CDO CREDIT CPPI EUR
0059	LB SPECIAL FINANCING INC.	40310	CDO	CDO - EUROPE	CDO CREDIT HYBRIDS EUR
0183	LB INTERNATIONAL (EUROPE)	40303	CDO	CDO - EUROPE	CDO CREDIT HYBRIDS EUR
0920	LB BANKHAUS LONDON BRANCH	48494	CDO	CDO - EUROPE	CDO STRUCTURED PRODUCTS EUR
0183	LB INTERNATIONAL (EUROPE)	49818	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0000	LEHMAN BROTHERS INC.	52023	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0000	LEHMAN BROTHERS INC.	52023	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0C11	LB COMMODITY SERVICES INC.	49823	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0000	LEHMAN BROTHERS INC.	52023	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0000	LEHMAN BROTHERS INC.	52023	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0000	LEHMAN BROTHERS INC.	52023	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0929	LCPI LONDON BRANCH	20837	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR
0045	LEHMAN COMMERCIAL PAPER INC.	51057	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR
0920	LB BANKHAUS LONDON BRANCH	51073	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0045	LEHMAN COMMERCIAL PAPER INC.	29659	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR
0929	LCPI LONDON BRANCH	20837	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR
0920	LB BANKHAUS LONDON BRANCH	51073	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR
0929	LCPI LONDON BRANCH	21865	FID CORPORATE	FID CORP-LOANS EUROPE	HY FIRM REL LOANS FID EUR
0929	LCPI LONDON BRANCH	20840	FID CORPORATE	FID CORP-LOANS EUROPE	HY LOAN HOLDS EUR
0045	LEHMAN COMMERCIAL PAPER INC.	51062	FID CORPORATE	FID CORP-LOANS EUROPE	HY LOAN HOLDS EUR
0183	LB INTERNATIONAL (EUROPE)	29356	FID CORPORATE	FID CORPORATE EUROPE	FID CORP EUR
0183	LB INTERNATIONAL (EUROPE)	22268	FID CORPORATE	FID CORPORATE EUROPE	NON BUS LINE PROP EUROPE
00S4	PARTRIDGE FUNDING INTERNATIONAL SRL	20376	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22279	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22279	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	45591	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	45591	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22279	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22279	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22277	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22277	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	27521	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0059	LB SPECIAL FINANCING INC.	43159	FOREIGN EXCHANGE	FX EUROPE	FX-FORWARDS EUROPE
0000	LEHMAN BROTHERS INC.	36120	FOREIGN EXCHANGE	FX EUROPE	FX-FORWARDS EUROPE
0000	LEHMAN BROTHERS INC.	22146	FOREIGN EXCHANGE	FX EUROPE	FX-LONDON PROPRIETARY
0183	LB INTERNATIONAL (EUROPE)	24293	FOREIGN EXCHANGE	FX EUROPE	FX-OPTIONS EUROPE
0928	LB FINANCE NETHERLANDS ANTILLES BRA	43384	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0929	LCPI LONDON BRANCH	21896	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0183	LB INTERNATIONAL (EUROPE)	20191	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0061	LEHMAN BROTHERS FINANCE S.A.	20193	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0061	LEHMAN BROTHERS FINANCE S.A.	20193	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0061	LEHMAN BROTHERS FINANCE S.A.	20193	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0059	LB SPECIAL FINANCING INC.	20190	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0061	LEHMAN BROTHERS FINANCE S.A.	20193	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0061	LEHMAN BROTHERS FINANCE S.A.	43954	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	43955	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	43956	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	43968	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	40975	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	40974	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	40973	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	42343	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	42344	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	48210	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	48484	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	46093	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	46094	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	47617	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	47926	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	48756	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0920	LB BANKHAUS LONDON BRANCH	40838	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	43633	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	49180	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	48970	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	43637	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0183	LB INTERNATIONAL (EUROPE)	24981	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0183	LB INTERNATIONAL (EUROPE)	24981	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0183	LB INTERNATIONAL (EUROPE)	24981	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	26678	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0059	LB SPECIAL FINANCING INC.	22232	GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE
0183	LB INTERNATIONAL (EUROPE)	26634	GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE
0183	LB INTERNATIONAL (EUROPE)	26634	GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE
0183	LB INTERNATIONAL (EUROPE)	26634	GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE
0059	LB SPECIAL FINANCING INC.	21502	GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE
0059	LB SPECIAL FINANCING INC.	48572	GLOBAL RATES	RATES DERIVATIVES EUROPE	EMERGING MARKETS RATES
0183	LB INTERNATIONAL (EUROPE)	25793	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	25792	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	29084	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	24514	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0061	LEHMAN BROTHERS FINANCE S.A.	43061	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43062	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43063	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	24514	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43064	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43071	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43072	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	29478	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0059	LB SPECIAL FINANCING INC.	50038	GLOBAL RATES	RATES DERIVATIVES EUROPE	HYBRIDS
0059	LB SPECIAL FINANCING INC.	51050	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV
0059	LB SPECIAL FINANCING INC.	51050	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV
0183	LB INTERNATIONAL (EUROPE)	40395	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC
0183	LB INTERNATIONAL (EUROPE)	40395	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC
0059	LB SPECIAL FINANCING INC.	40375	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC
0183	LB INTERNATIONAL (EUROPE)	40399	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0183	LB INTERNATIONAL (EUROPE)	40399	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0059	LB SPECIAL FINANCING INC.	40380	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0059	LB SPECIAL FINANCING INC.	40382	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0059	LB SPECIAL FINANCING INC.	43843	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0059	LB SPECIAL FINANCING INC.	43843	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0059	LB SPECIAL FINANCING INC.	26285	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
0183	LB INTERNATIONAL (EUROPE)	40391	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
0059	LB SPECIAL FINANCING INC.	26285	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
0059	LB SPECIAL FINANCING INC.	26285	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
0059	LB SPECIAL FINANCING INC.	43842	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS VANILLA
0059	LB SPECIAL FINANCING INC.	43842	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS VANILLA
0059	LB SPECIAL FINANCING INC.	43842	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS VANILLA
0059	LB SPECIAL FINANCING INC.	46705	GLOBAL RATES	RATES DERIVATIVES EUROPE	PROPERTY DERIVATIVES
0059	LB SPECIAL FINANCING INC.	46705	GLOBAL RATES	RATES DERIVATIVES EUROPE	PROPERTY DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	46424	GLOBAL RATES	RATES DERIVATIVES EUROPE	RATES CVA EUROPE
0059	LB SPECIAL FINANCING INC.	46427	GLOBAL RATES	RATES DERIVATIVES EUROPE	RATES CVA EUROPE
0929	LCPI LONDON BRANCH	46423	GLOBAL RATES	RATES DERIVATIVES EUROPE	RATES CVA EUROPE
0183	LB INTERNATIONAL (EUROPE)	47690	GLOBAL RATES	RATES DERIVATIVES EUROPE	STRATEGIC EXOTICS
0059	LB SPECIAL FINANCING INC.	51032	GLOBAL RATES	RATES DERIVATIVES EUROPE	STRATEGIC EXOTICS
0183	LB INTERNATIONAL (EUROPE)	22649	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0183	LB INTERNATIONAL (EUROPE)	22649	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0183	LB INTERNATIONAL (EUROPE)	26964	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0183	LB INTERNATIONAL (EUROPE)	40325	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS
0059	LB SPECIAL FINANCING INC.	40267	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG CREDIT VOLATILITY EUR
0059	LB SPECIAL FINANCING INC.	40272	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG CREDIT VOLATILITY EUR

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	40267	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG CREDIT VOLATILITY EUR
0059	LB SPECIAL FINANCING INC.	29727	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	25700	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24527	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24527	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0000	LEHMAN BROTHERS INC.	24402	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	22647	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR
0183	LB INTERNATIONAL (EUROPE)	22644	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR
0183	LB INTERNATIONAL (EUROPE)	24974	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR
0183	LB INTERNATIONAL (EUROPE)	24974	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR
0183	LB INTERNATIONAL (EUROPE)	24974	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR
0183	LB INTERNATIONAL (EUROPE)	24974	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR
0183	LB INTERNATIONAL (EUROPE)	24974	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR
0183	LB INTERNATIONAL (EUROPE)	24974	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR
0183	LB INTERNATIONAL (EUROPE)	43643	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0183	LB INTERNATIONAL (EUROPE)	22538	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0183	LB INTERNATIONAL (EUROPE)	22538	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	22538	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	43644	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	43644	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	43644	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	43644	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0183	LB INTERNATIONAL (EUROPE)	22538	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0183	LB INTERNATIONAL (EUROPE)	22538	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	46758	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	49661	HIGH YIELD	HIGH YIELD - EUROPE	HY DERIVATIVES
0929	LCPI LONDON BRANCH	50053	HIGH YIELD	HIGH YIELD - EUROPE	HY DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	22595	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED EUR
0183	LB INTERNATIONAL (EUROPE)	22595	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED EUR
062A	LBD YK	46975	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED EUR
0045	LEHMAN COMMERCIAL PAPER INC.	22613	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED EUR
0929	LCPI LONDON BRANCH	25999	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED EUR
0183	LB INTERNATIONAL (EUROPE)	21701	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED LOANS EUR
0929	LCPI LONDON BRANCH	20998	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED LOANS EUR
0929	LCPI LONDON BRANCH	20998	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED LOANS EUR
0045	LEHMAN COMMERCIAL PAPER INC.	22431	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED LOANS EUR
0183	LB INTERNATIONAL (EUROPE)	48465	HIGH YIELD	HIGH YIELD - EUROPE	HY HOUSE EUR
0143	LB OFFSHORE PARTNERS LTD.	53065	HIGH YIELD	HIGH YIELD - EUROPE	HY HOUSE EUR
0929	LCPI LONDON BRANCH	48464	HIGH YIELD	HIGH YIELD - EUROPE	HY HOUSE EUR
0929	LCPI LONDON BRANCH	20839	HIGH YIELD	HIGH YIELD - EUROPE	HY LOANS SYND EUR
0920	LB BANKHAUS LONDON BRANCH	21969	HIGH YIELD	HIGH YIELD - EUROPE	HY LOANS SYND EUR
0929	LCPI LONDON BRANCH	21979	HIGH YIELD	HIGH YIELD - EUROPE	HY LOANS SYND EUR
0920	LB BANKHAUS LONDON BRANCH	27297	HIGH YIELD	HIGH YIELD - EUROPE	HY LOANS SYND EUR
00U4	LB UK RE HOLDINGS LIMITED	47834	HIGH YIELD	HIGH YIELD - EUROPE	HY NPLS EUR
00U4	LB UK RE HOLDINGS LIMITED	45016	HIGH YIELD	HIGH YIELD - EUROPE	HY NPLS EUR
0929	LCPI LONDON BRANCH	20997	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR
0920	LB BANKHAUS LONDON BRANCH	21713	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR
0045	LEHMAN COMMERCIAL PAPER INC.	20281	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR
0929	LCPI LONDON BRANCH	20997	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR
0920	LB BANKHAUS LONDON BRANCH	21713	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR
0000	LEHMAN BROTHERS INC.	45471	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0183	LB INTERNATIONAL (EUROPE)	25702	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
00U4	LB UK RE HOLDINGS LIMITED	45840	HIGH YIELD	HIGH YIELD EEMEA	HY EMG NPLS EUR
00U4	LB UK RE HOLDINGS LIMITED	46039	HIGH YIELD	HIGH YIELD EEMEA	HY EMG NPLS EUR
00U4	LB UK RE HOLDINGS LIMITED	46507	HIGH YIELD	HIGH YIELD EEMEA	HY EMG NPLS EUR
00U4	LB UK RE HOLDINGS LIMITED	49813	HIGH YIELD	HIGH YIELD EEMEA	HY EMG NPLS EUR

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LBEX-DOCID 3439086

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
00U4	LB UK RE HOLDINGS LIMITED	45875	HIGH YIELD	HIGH YIELD EEMEA	HY EMG NPLS EUR
0929	LCPI LONDON BRANCH	45464	HIGH YIELD	HIGH YIELD EEMEA	HY EMG NPLS EUR
00U4	LB UK RE HOLDINGS LIMITED	46507	HIGH YIELD	HIGH YIELD EEMEA	HY EMG NPLS EUR
0183	LB INTERNATIONAL (EUROPE)	48174	HIGH YIELD	HIGH YIELD EEMEA	HY SECONDARY EEMEA
0183	LB INTERNATIONAL (EUROPE)	46591	HIGH YIELD	HIGH YIELD PROP EUROPE	HY PROP DISTRESSED EUROPE
0929	LCPI LONDON BRANCH	21886	HIGH YIELD	HIGH YIELD PROP EUROPE	HY PROP DISTRESSED EUROPE
0183	LB INTERNATIONAL (EUROPE)	24398	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0477	STORM FUNDING LTD	50178	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0183	LB INTERNATIONAL (EUROPE)	24398	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
00K9	RUBY FINANCE SRL	43177	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0183	LB INTERNATIONAL (EUROPE)	28723	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0183	LB INTERNATIONAL (EUROPE)	24398	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0183	LB INTERNATIONAL (EUROPE)	24398	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0920	LB BANKHAUS LONDON BRANCH	25472	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0493	MABLE	43039	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41491	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
00X9	LB FINANCING LTD.	48475	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
00X9	LB FINANCING LTD.	42644	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41119	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
091E	LB BANKHAUS AG, ITALIAN BRANCH	20802	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	21751	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	21752	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	21754	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0920	LB BANKHAUS LONDON BRANCH	25472	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0045	LEHMAN COMMERCIAL PAPER INC.	40824	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	40891	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41119	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41522	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41804	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41991	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41992	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
	LB COMMERCIAL MORTGAGE CONDUIT LTD	45187	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	46362	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	46518	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
00X9	LB FINANCING LTD.	46519	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
00N4	PENINSULA GOLF	40240	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00R7	HARLEY PROPERTY VENTURES	40825	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00C7	ELDON STREET HOLDINGS LIMITED	29275	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00C7	ELDON STREET HOLDINGS LIMITED	29275	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00R8	LBROS (SWEDEN) PROPERTIES AB	20879	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00C6	LB (PTG) LTD	29150	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00C6	LB (PTG) LTD	29150	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0183	LB INTERNATIONAL (EUROPE)	25079	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	20071	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0451	PCML	22223	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0479	LEHMAN BROTHERS HOLDINGS PLC	27553	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0312	PROPERTY ASSET MANAGEMENT INC	27931	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
01H5	MYRA SARL	49484	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0099	LEHMAN BROTHERS HOLDINGS INC.	22103	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0493	MABLE	22348	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	48691	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0929	LCPI LONDON BRANCH	56173	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00U5	CALLIMACO FINANCE SRL	21760	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0920	LB BANKHAUS LONDON BRANCH	21861	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0493	MABLE	25834	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0045	LEHMAN COMMERCIAL PAPER INC.	40805	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0929	LCPI LONDON BRANCH	40881	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0929	LCPI LONDON BRANCH	41524	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0493	MABLE	43180	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0045	LEHMAN COMMERCIAL PAPER INC.	43815	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00C6	LB (PTG) LTD	29150	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0920	LB BANKHAUS LONDON BRANCH	22334	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00V8	MONACO NPL (NO 1) LIMITED	45560	REAL ESTATE	REAL ESTATE-EUROPE	REAL ESTATE NPL
00V8	MONACO NPL (NO 1) LIMITED	46383	REAL ESTATE	REAL ESTATE-EUROPE	REAL ESTATE NPL
0479	LEHMAN BROTHERS HOLDINGS PLC	43944	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	ELQ
00N3	PREFERRED MORTGAGES	43630	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	PREFERRED MORTGAGES
00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	SPML
0059	LB SPECIAL FINANCING INC.	49099	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE
0183	LB INTERNATIONAL (EUROPE)	29278	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE
0183	LB INTERNATIONAL (EUROPE)	28466	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE
0183	LB INTERNATIONAL (EUROPE)	28466	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE
0183	LB INTERNATIONAL (EUROPE)	28466	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	41851	SECURITIZED PRODUCTS	SP EUROPE-TRADING	INSURANCE SOLUTIONS EUROPE
0183	LB INTERNATIONAL (EUROPE)	26648	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE
0477	STORM FUNDING LTD	25037	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE
0477	STORM FUNDING LTD	25037	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE
0493	MABLE	27823	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE
0920	LB BANKHAUS LONDON BRANCH	28384	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE
01H4	SMF NO. 1 LIMITED	48731	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS TRADING
01G2	STEPSTONE MORTGAGE FUNDING LTD	48733	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS TRADING
01B1	SPF5	49572	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	49594	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	49594	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0479	LEHMAN BROTHERS HOLDINGS PLC	20206	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0479	LEHMAN BROTHERS HOLDINGS PLC	20206	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0059	LB SPECIAL FINANCING INC.	46570	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0479	LEHMAN BROTHERS HOLDINGS PLC	20206	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0183	LB INTERNATIONAL (EUROPE)	28572	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
01G7	ALTEA	47946	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
091E	LB BANKHAUS AG, ITALIAN BRANCH	49592	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
00U5	CALLIMACO FINANCE SRL	49805	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	49594	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
01H2	ZESTDEW PLC	48824	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
091E	LB BANKHAUS AG, ITALIAN BRANCH	47947	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0045	LEHMAN COMMERCIAL PAPER INC.	28725	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45021	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45021	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45021	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45021	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45021	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45021	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00V8	MONACO NPL (NO 1) LIMITED	21521	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00V8	MONACO NPL (NO 1) LIMITED	21762	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00V8	MONACO NPL (NO 1) LIMITED	42941	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00V8	MONACO NPL (NO 1) LIMITED	45046	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00V8	MONACO NPL (NO 1) LIMITED	45076	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00V8	MONACO NPL (NO 1) LIMITED	47804	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
0000	LEHMAN BROTHERS INC.	41396	ALTERNATIVES	ALTERNATIVE AMERICAS	ALTERNATIVES ADMIN/OTHER AMER
0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	ALTERNATIVES	ALTERNATIVE AMERICAS	FUND OF FUNDS AMERICAS
0350	LEHMAN BROTHERS ASSET MANAGEMENT	40370	ALTERNATIVES	ALTERNATIVE AMERICAS	QUANT AMERICAS
0B42	NEUBERGER BERMAN LLC (LLCNB)	44307	ALTERNATIVES	ALTERNATIVE AMERICAS	SINGLE MGR FUND AMER
0299	LB I GROUP INC.	53052	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0299	LB I GROUP INC.	52124	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0B44	NB ASSET MGMT INC (NAMNB)	44764	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0143	LB OFFSHORE PARTNERS LTD.	48367	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0000	LEHMAN BROTHERS INC.	56191	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0000	LEHMAN BROTHERS INC.	56191	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	95107	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0143	LB OFFSHORE PARTNERS LTD.	21800	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	95149	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	40773	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	DIRECT PRINCIPAL INVESTMENTS A
0299	LB I GROUP INC.	95113	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	DIRECT PRINCIPAL INVESTMENTS A
0C40	ARS HOLDINGS II LLC	51120	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	MINORITY STAKES HEDGE FUNDS
0B90	ARS HOLDINGS I LLC	41325	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	MINORITY STAKES HEDGE FUNDS
0B90	ARS HOLDINGS I LLC	41325	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	MINORITY STAKES HEDGE FUNDS
0000	LEHMAN BROTHERS INC.	71348	ASSET MGMT ADMINISTRATION	ASSET MGMT ADMIN AMERICAS	ASSET MGMT CORPORATE
0000	LEHMAN BROTHERS INC.	71348	ASSET MGMT ADMINISTRATION	ASSET MGMT ADMIN AMERICAS	ASSET MGMT CORPORATE
0099	LEHMAN BROTHERS HOLDINGS INC.	71338	IMD CORPORATE	CORPORATE AMERICAS	NB LEHMAN ALLOCATIONS
0099	LEHMAN BROTHERS HOLDINGS INC.	71338	IMD CORPORATE	CORPORATE AMERICAS	NB LEHMAN ALLOCATIONS
0B27	LEHMAN WEALTH SERVICES HOLDINGS LLC	43463	IMD CORPORATE	CORPORATE AMERICAS	PARTNERSHIP AMERICAS
0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40028	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	FIXED INSTITUTIONAL - AMERICAS
0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40037	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	FIXED INSTITUTIONAL - AMERICAS
0000	LEHMAN BROTHERS INC.	40245	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	FIXED INSTITUTIONAL - AMERICAS
0B42	NEUBERGER BERMAN LLC (LLCNB)	44601	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	FIXED INSTITUTIONAL - AMERICAS
0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	43045	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	LIQUIDITY
0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	43045	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	LIQUIDITY
0B42	NEUBERGER BERMAN LLC (LLCNB)	40911	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	LIQUIDITY

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	MFI SUPPORT	MFI SUPPORT - AMERICAS	FUNDS ADMIN AMERICAS
0B43	NEUBERGER BERMAN MGMT INC (MGTNB)	44357	MFI SUPPORT	MFI SUPPORT - AMERICAS	FUNDS ADMIN AMERICAS
0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	MFI SUPPORT	MFI SUPPORT - AMERICAS	MFI CORP AMERICAS
0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	MFI SUPPORT	MFI SUPPORT - AMERICAS	MFI SUPPORT - AMERICAS
0B35	NEUBERGER BERMAN INC NBINC	44298	NEUBERGER BERMAN PRIV ASST MGT	PAM AMERICAS	PAM CORPORATE
0000	NEUBERGER BERMAN LLC (LLCNB)	44100	NEUBERGER BERMAN PRIV ASST MGT	PAM AMERICAS	PAM MM
0000	LEHMAN BROTHERS INC.	44100	NEUBERGER BERMAN PRIV ASST MGT	PAM AMERICAS	PAM MM
0B42	NEUBERGER BERMAN LLC (LLCNB)	44153	NEUBERGER BERMAN PRIV ASST MGT	PAM AMERICAS	PAM MM
0000	LEHMAN BROTHERS INC.	00306	PIM PRE-ALLOCATED	DOMESTIC	NEW YORK
0000	LEHMAN BROTHERS INC.	00306	PIM PRE-ALLOCATED	DOMESTIC	NEW YORK
0000	LEHMAN BROTHERS INC.	00753	PIM PRE-ALLOCATED	DOMESTIC	NEW YORK
0000	LEHMAN BROTHERS INC.	00399	PIM PRE-ALLOCATED	DOMESTIC	PIM ATLANTA
0000	LEHMAN BROTHERS INC.	00358	PIM PRE-ALLOCATED	DOMESTIC	PIM BOSTON
0000	LEHMAN BROTHERS INC.	00031	PIM PRE-ALLOCATED	DOMESTIC	PIM BOSTON
0000	LEHMAN BROTHERS INC.	00358	PIM PRE-ALLOCATED	DOMESTIC	PIM BOSTON
0000	LEHMAN BROTHERS INC.	00580	PIM PRE-ALLOCATED	DOMESTIC	PIM CHICAGO- LASALLE
0000	LEHMAN BROTHERS INC.	00638	PIM PRE-ALLOCATED	DOMESTIC	PIM DALLAS
0000	LEHMAN BROTHERS INC.	00337	PIM PRE-ALLOCATED	DOMESTIC	PIM LOS ANGELES
0000	LEHMAN BROTHERS INC.	00337	PIM PRE-ALLOCATED	DOMESTIC	PIM LOS ANGELES
0000	LEHMAN BROTHERS INC.	00708	PIM PRE-ALLOCATED	DOMESTIC	PIM PALM BEACH
0000	LEHMAN BROTHERS INC.	00708	PIM PRE-ALLOCATED	DOMESTIC	PIM PALM BEACH
0000	LEHMAN BROTHERS INC.	00708	PIM PRE-ALLOCATED	DOMESTIC	PIM PALM BEACH
0000	LEHMAN BROTHERS INC.	00350	PIM PRE-ALLOCATED	DOMESTIC	PIM PHILADELPHIA
0000	LEHMAN BROTHERS INC.	00525	PIM PRE-ALLOCATED	DOMESTIC	PIM SAN FRANCISCO
0000	LEHMAN BROTHERS INC.	00525	PIM PRE-ALLOCATED	DOMESTIC	PIM SAN FRANCISCO
0000	LEHMAN BROTHERS INC.	00737	PIM PRE-ALLOCATED	LATIN AMERICA	PIM BUENOS AIRES
0000	LEHMAN BROTHERS INC.	00733	PIM PRE-ALLOCATED	LATIN AMERICA	PIM MIAMI
0000	LEHMAN BROTHERS INC.	00733	PIM PRE-ALLOCATED	LATIN AMERICA	PIM MIAMI
0000	LEHMAN BROTHERS INC.	23169	PIM PRE-ALLOCATED	PIM MANAGEMENT	PIM MGMT AMERICAS
0B71	LB EXEC DIVERSIFIED PE FUND 2004 LP	40059	PRIVATE EQUITY	CORPORATE AMERICA	DPEF
0B73	LB O/S DIVERSIFIED PE FUND 2004 LP	40060	PRIVATE EQUITY	CORPORATE AMERICA	DPEF
0B74	LB DIVERSIFIED PE FUND 2004 LP	40058	PRIVATE EQUITY	CORPORATE AMERICA	DPEF
0B56	LB OFFSHORE PART ACCT 2000/2001 LP	43518	PRIVATE EQUITY	CORPORATE AMERICA	PARTNERSHIP ACCOUNT
0B57	LB PARTNERSHIP ACCT 2000/2001 LP	43519	PRIVATE EQUITY	CORPORATE AMERICA	PARTNERSHIP ACCOUNT
0059	LB SPECIAL FINANCING INC.	43269	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0299	LB I GROUP INC.	25750	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0183	LB INTERNATIONAL (EUROPE)	43268	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0143	LB OFFSHORE PARTNERS LTD.	56205	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0143	LB OFFSHORE PARTNERS LTD.	56205	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0143	LB OFFSHORE PARTNERS LTD.	56205	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0299	LB I GROUP INC.	25750	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	70881	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0059	LB SPECIAL FINANCING INC.	43269	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0183	LB INTERNATIONAL (EUROPE)	43268	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0299	LB I GROUP INC.	25750	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0C14	LEHMAN BROTHERS CDO CAPITAL PARTNER	46498	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0299	LB I GROUP INC.	47799	PRIVATE EQUITY	CREDIT RELATED AMERICAS	GLOBAL MEZZANINE AMERICAS
0299	LB I GROUP INC.	47799	PRIVATE EQUITY	CREDIT RELATED AMERICAS	GLOBAL MEZZANINE AMERICAS
0299	LB I GROUP INC.	47799	PRIVATE EQUITY	CREDIT RELATED AMERICAS	GLOBAL MEZZANINE AMERICAS
0299	LB I GROUP INC.	45190	PRIVATE EQUITY	CREDIT RELATED AMERICAS	LOAN OPPORTUNITY FUND AMERICAS
0C96	LB LOAN OPPORTUNITY ASSOC LLC	45189	PRIVATE EQUITY	CREDIT RELATED AMERICAS	LOAN OPPORTUNITY FUND AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	56214	PRIVATE EQUITY	CREDIT RELATED AMERICAS	LOAN OPPORTUNITY FUND AMERICAS
0C71	LB SKYPOWER INC.	56040	PRIVATE EQUITY	INFRASTRUCTURE AMERICA	GLOBAL INFRASTRUCTURE AMER
0299	LB I GROUP INC.	45010	PRIVATE EQUITY	INFRASTRUCTURE AMERICA	MLP AMERICAS
0000	LEHMAN BROTHERS INC.	26806	PRIVATE EQUITY	MERCH BNK AMERICA	MB ADMIN AMERICAS
0118	LEHMAN BROTHERS/ROSECLIFF INC.	22290	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0121	LEHMAN BROTHERS/MBGP INC.	27764	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0143	LB OFFSHORE PARTNERS LTD.	26143	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0299	LB I GROUP INC.	29645	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0459	LB MERCHANT BANKING PARTNERS II INC	22593	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0471	LB OFFSHORE PARTNERS II LTD.	22594	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0479	LEHMAN BROTHERS HOLDINGS PLC	27868	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0B51	LB CAPITAL PARTNERS I	43513	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0B52	LB CAPITAL PARTNERS II LP	43514	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0B53	LB CAPITAL PARTNERS III LP	43515	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0B54	LB CAPITAL PARTNERS IV LP	43516	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0B81	LB MERCHANT BANKG CAP PARTNS V,L.P.	20945	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0299	LB I GROUP INC.	48460	PRIVATE EQUITY	MERCH BNK AMERICA	MB IV AMERICAS
0C70	LBMB ASSOCIATES IV LLC	42051	PRIVATE EQUITY	MERCH BNK AMERICA	MB IV AMERICAS
0D01	LB MERCHANT BANKING GROUP VI LP	56211	PRIVATE EQUITY	MERCH BNK AMERICA	MB IV AMERICAS
0D02	LB MERCHANT BANKING CAP PART VI LP	56210	PRIVATE EQUITY	MERCH BNK AMERICA	MB IV AMERICAS
0143	LB OFFSHORE PARTNERS LTD.	48399	PRIVATE EQUITY	PFIG-AMERICAS	CO-INVESTMENTS AMER
0299	LB I GROUP INC.	21710	PRIVATE EQUITY	PFIG-AMERICAS	CO-INVESTMENTS AMER
0C31	LB CO-INVEST CAP PARTNERS	50027	PRIVATE EQUITY	PFIG-AMERICAS	CO-INVESTMENTS AMER
0C32	LB CAYMAN GP, LTD.	49759	PRIVATE EQUITY	PFIG-AMERICAS	CO-INVESTMENTS AMER
0C33	LB CO-INVEST ASSOCIATES LLC	50048	PRIVATE EQUITY	PFIG-AMERICAS	CO-INVESTMENTS AMER
0C47	LB CO-INVEST GROUP FUND	48398	PRIVATE EQUITY	PFIG-AMERICAS	CO-INVESTMENTS AMER
0143	LB OFFSHORE PARTNERS LTD.	45775	PRIVATE EQUITY	PFIG-AMERICAS	CROSSROADS AMER
00U7	LEHMAN CROSSROADS OFFSHORE CAPITAL	21524	PRIVATE EQUITY	PFIG-AMERICAS	CROSSROADS AMER
0143	LB OFFSHORE PARTNERS LTD.	56190	PRIVATE EQUITY	PFIG-AMERICAS	CROSSROADS AMER
0B06	LB PRIVATE FUNDS INVESTMENT CO LLC	43369	PRIVATE EQUITY	PFIG-AMERICAS	CROSSROADS AMER
0B07	LEHMAN CROSSROADS INVEST ADVISER LP	43360	PRIVATE EQUITY	PFIG-AMERICAS	CROSSROADS AMER
0B10	LEHMAN CROSSROADS INVESTMENT CO LP	43367	PRIVATE EQUITY	PFIG-AMERICAS	CROSSROADS AMER

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0B11	THE MAIN OFFICE MANAGEMENT CO II LP	43372	PRIVATE EQUITY	PFIG-AMERICAS	CROSSROADS AMER
0B12	CAPITAL ANALYTICS II LP	41532	PRIVATE EQUITY	PFIG-AMERICAS	CROSSROADS AMER
0B13	E-VALUATE II LP	43359	PRIVATE EQUITY	PFIG-AMERICAS	CROSSROADS AMER
0B14	SECURITY ASSURANCE ADVISERS II LP	43371	PRIVATE EQUITY	PFIG-AMERICAS	CROSSROADS AMER
0B93	LEHMAN CROSSROADS CAPITAL PARTNERS	21523	PRIVATE EQUITY	PFIG-AMERICAS	CROSSROADS AMER
0143	LB OFFSHORE PARTNERS LTD.	29792	PRIVATE EQUITY	PFIG-AMERICAS	FUND OF FUNDS AMER
0299	LB I GROUP INC.	23754	PRIVATE EQUITY	PFIG-AMERICAS	FUND OF FUNDS AMER
0143	LB OFFSHORE PARTNERS LTD.	45511	PRIVATE EQUITY	PFIG-AMERICAS	SECONDARY OPP AMER
0299	LB I GROUP INC.	21511	PRIVATE EQUITY	PFIG-AMERICAS	SECONDARY OPP AMER
0C22	LB SECONDARY OPP CAP PARTNERS, LP	21183	PRIVATE EQUITY	PFIG-AMERICAS	SECONDARY OPP AMER
0C23	LB OFFSHORE SECON OPP CAP PTNRS, LP	21184	PRIVATE EQUITY	PFIG-AMERICAS	SECONDARY OPP AMER
0C34	LB SECOPP ASSOCIATES, LLC	50045	PRIVATE EQUITY	PFIG-AMERICAS	SECONDARY OPP AMER
0000	LEHMAN BROTHERS INC.	27582	PRIVATE EQUITY	PRIVATE FUNDS MARKETING AM	SALES & MARKETING AMERICA
0B82	LB OFFSHORE RE MEZZANINE ASSOC,LTD.	91116	PRIVATE EQUITY	REAL ESTATE AMERICAS	RE MEZZ I AMERICAS
0B89	REAL ESTATE PRIVATE EQUITY INC.	21188	PRIVATE EQUITY	REAL ESTATE AMERICAS	RE MEZZ I AMERICAS
0C04	LB REAL ESTATE MEZZANINE CAP PAR LP	21621	PRIVATE EQUITY	REAL ESTATE AMERICAS	RE MEZZ I AMERICAS
0000	LEHMAN BROTHERS INC.	20955	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE AMERICAS ADMIN
0312	PROPERTY ASSET MANAGEMENT INC	29647	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE I AMERICAS
0B58	LB REAL ESTATE CAPITAL PART I LP	42815	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE I AMERICAS
0B59	LB OFFSHORE REAL ESTATE CAPITAL I	43520	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE I AMERICAS
00D3	LB OFFSHORE REAL ESTATE ASSOCIATES	56135	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE I AMERICAS
0B83	LB OFFSHORE R EST ASSOCIATES II,LTD	91117	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE II AMERICAS
0B84	PAMI LBREP II LLC	91118	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE II AMERICAS
0B89	REAL ESTATE PRIVATE EQUITY INC.	20061	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE II AMERICAS
0B97	LB REAL ESTATE CAP PARTNERS II,L.P.	41951	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE II AMERICAS
0B98	LB REAL OFFSHORE R E CAP PART II LP	41950	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE II AMERICAS
0C56	REPE LBREP III LLC	53053	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE III AMERICAS
0299	LB I GROUP INC.	24890	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	COMMUNICATIONS AMERICAS
0A24	LEHMAN BROS. COMM. ASSOCIATES INC.	27867	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	COMMUNICATIONS AMERICAS
0A38	LEHMAN BROTHERS OFFSHORE COMM ASSOC	28388	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	COMMUNICATIONS AMERICAS
0B55	LB COMMUNICATIONS CAPITAL PART I LP	43517	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	COMMUNICATIONS AMERICAS
0119	LEHMAN BROTHERS VENTURE ASSOC INC	27389	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	VENTURE CAPITAL AMERICAS
0299	LB I GROUP INC.	26390	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	VENTURE CAPITAL AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	28173	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	VENTURE CAPITAL AMERICAS
0B34	LB VENTURE ASSOCIATES 2003 LLC	43471	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	VENTURE CAPITAL AMERICAS
0B50	LB VENTURE CAPITAL PARTNERS II LP	43511	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	VENTURE CAPITAL AMERICAS
0B60	LB VENTURE CAPITAL PARTNERS I LP	43512	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	VENTURE CAPITAL AMERICAS
0000	LEHMAN BROTHERS INC.	43075	PRIVATE INVES MGMT-ADVIS SERV	PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS
0000	LEHMAN BROTHERS BANK	43422	PRIVATE INVES MGMT-ADVIS SERV	PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS
0000	LEHMAN BROTHERS INC.	43075	PRIVATE INVES MGMT-ADVIS SERV	PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS
007D	GRANGE SECURITIES LTD	48260	MFI SUPPORT	MFI SUPPORT -ASIA	IAM AUSTRALIA
0143	LB OFFSHORE PARTNERS LTD.	56047	PRIVATE EQUITY	CREDIT RELATED ASIA	GLOBAL MEZZANINE ASIA
0A41	LB PRIVATE EQUITY ADVISERS LLC	48084	PRIVATE EQUITY	MERCH BNK ASIA	MB I, II, III, IBM ASIA
0019	LB ASIA HOLDINGS LIMITED	22162	PRIVATE EQUITY	MERCH BNK ASIA	MB I, II, III, IBM ASIA
0019	LB ASIA HOLDINGS LIMITED	22162	PRIVATE EQUITY	MERCH BNK ASIA	MB I, II, III, IBM ASIA
0C13	LB INDIA HLDGS MAURITIUS II LTD	50169	PRIVATE EQUITY	MERCH BNK ASIA	MB INDIA

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0299	LB I GROUP INC.	47758	PRIVATE EQUITY	PFIG-ASIA	CO-INVESTMENTS ASIA
0C31	LB CO-INVEST CAP PARTNERS	47755	PRIVATE EQUITY	PFIG-ASIA	CO-INVESTMENTS ASIA
0C32	LB CAYMAN GP, LTD.	47756	PRIVATE EQUITY	PFIG-ASIA	CO-INVESTMENTS ASIA
0C33	LB CO-INVEST ASSOCIATES LLC	47757	PRIVATE EQUITY	PFIG-ASIA	CO-INVESTMENTS ASIA
0B06	LB PRIVATE FUNDS INVESTMENT CO LLC	42791	PRIVATE EQUITY	PFIG-ASIA	CROSSROADS ASIA
0143	LB OFFSHORE PARTNERS LTD.	49181	PRIVATE EQUITY	PFIG-ASIA	FUND OF FUNDS ASIA
0B83	LB OFFSHORE R EST ASSOCIATES II,LTD	48355	PRIVATE EQUITY	REAL ESTATE ASIA	REAL ESTATE II ASIA
0B84	PAMI LBREP II LLC	48354	PRIVATE EQUITY	REAL ESTATE ASIA	REAL ESTATE II ASIA
0B89	REAL ESTATE PRIVATE EQUITY INC.	48351	PRIVATE EQUITY	REAL ESTATE ASIA	REAL ESTATE II ASIA
0B97	LB REAL ESTATE CAP PARTNERS II,L.P.	48353	PRIVATE EQUITY	REAL ESTATE ASIA	REAL ESTATE II ASIA
0B98	LB REAL OFFSHORE R E CAP PART II LP	48352	PRIVATE EQUITY	REAL ESTATE ASIA	REAL ESTATE II ASIA
0C56	REPE LBREP III LLC	56068	PRIVATE EQUITY	REAL ESTATE ASIA	REAL ESTATE III ASIA
0911	LB HOLDINGS INC - UK BRANCH	46537	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	ASSET MGT SEED EUROPE
00U4	LB UK RE HOLDINGS LIMITED	48170	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	ASSET MGT SEED EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45058	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	ASSET MGT SEED EUROPE
00U4	LB UK RE HOLDINGS LIMITED	48725	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	ASSET MGT SEED EUROPE
0911	LB HOLDINGS INC - UK BRANCH	48169	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	ASSET MGT SEED EUROPE
00C1	LEHMAN BROTHERS (CAYMAN ISLANDS)LTD	50198	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E
00U4	LB UK RE HOLDINGS LIMITED	42027	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E
00U4	LB UK RE HOLDINGS LIMITED	49758	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E
00U4	LB UK RE HOLDINGS LIMITED	47628	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E
00U4	LB UK RE HOLDINGS LIMITED	48718	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E
00U4	LB UK RE HOLDINGS LIMITED	49451	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E
0311	ALI INC	46527	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	MINORITY STAKES IN HEDGE FUNDS
01C4	MBAM INVESTOR LIMITED - NEW	46095	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	MINORITY STAKES IN HEDGE FUNDS
01H1	SAIL INVESTOR (UK) LTD	47878	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	MINORITY STAKES IN HEDGE FUNDS
00C1	LEHMAN BROTHERS (CAYMAN ISLANDS)LTD	44000	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	MINORITY STAKES IN HEDGE FUNDS
0183	LB INTERNATIONAL (EUROPE)	22156	PIM PRE-ALLOCATED	PIM PRE ALLOCATED EUROPE	PIM GLG PARTNERS
0000	LEHMAN BROTHERS INC.	00158	PIM PRE-ALLOCATED	PIM PRE ALLOCATED EUROPE	PIM GLG PARTNERS
0183	LB INTERNATIONAL (EUROPE)	24297	PIM PRE-ALLOCATED	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES
0000	LEHMAN BROTHERS INC.	00075	PIM PRE-ALLOCATED	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES
0183	LB INTERNATIONAL (EUROPE)	25928	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I
0143	LB OFFSHORE PARTNERS LTD.	40557	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I
0000	LEHMAN BROTHERS INC.	40558	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I
0299	LB I GROUP INC.	43877	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I
0045	LEHMAN COMMERCIAL PAPER INC.	29054	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I
0299	LB I GROUP INC.	43877	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I
0143	LB OFFSHORE PARTNERS LTD.	53103	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND II
0045	LEHMAN COMMERCIAL PAPER INC.	53104	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND II
01S4	FALCON LB CARRY HOLDINGS LP INC.	42816	PRIVATE EQUITY	MERCH BNK EUR	MB I, II, III EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45828	PRIVATE EQUITY	MERCH BNK EUR	MB I, II, III EUROPE
00U4	LB UK RE HOLDINGS LIMITED	47629	PRIVATE EQUITY	MERCH BNK EUR	MB I, II, III EUROPE
0299	LB I GROUP INC.	21129	PRIVATE EQUITY	MERCH BNK EUR	MB I, II, III EUROPE
0143	LB OFFSHORE PARTNERS LTD.	56048	PRIVATE EQUITY	PFIG-EUROPE	CO-INVESTMENT FUNDS EUROPE
0C31	LB CO-INVEST CAP PARTNERS	47746	PRIVATE EQUITY	PFIG-EUROPE	CO-INVESTMENT FUNDS EUROPE
0C32	LB CAYMAN GP, LTD.	47747	PRIVATE EQUITY	PFIG-EUROPE	CO-INVESTMENT FUNDS EUROPE

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0C33	LB CO-INVEST ASSOCIATES LLC	47748	PRIVATE EQUITY	PFIG-EUROPE	CO-INVESTMENT FUNDS EUROPE
0C47	LB CO-INVEST GROUP FUND	53038	PRIVATE EQUITY	PFIG-EUROPE	CO-INVESTMENT FUNDS EUROPE
0C74	LB BAWAG HOLDINGS L.L.C.	56084	PRIVATE EQUITY	PFIG-EUROPE	CO-INVESTMENT FUNDS EUROPE
0B06	LB PRIVATE FUNDS INVESTMENT CO LLC	42589	PRIVATE EQUITY	PFIG-EUROPE	CROSSROADS EUROPE
0B07	LEHMAN CROSSROADS INVEST ADVISER LP	56212	PRIVATE EQUITY	PFIG-EUROPE	CROSSROADS EUROPE
0143	LB OFFSHORE PARTNERS LTD.	56149	PRIVATE EQUITY	PFIG-EUROPE	FUND OF FUNDS EUROPE
0B82	LB OFFSHORE RE MEZZANINE ASSOC,LTD.	48347	PRIVATE EQUITY	REAL ESTATE EUROPE	RE MEZZ I EUROPE
0B89	REAL ESTATE PRIVATE EQUITY INC.	48346	PRIVATE EQUITY	REAL ESTATE EUROPE	RE MEZZ I EUROPE
0C04	LB REAL ESTATE MEZZANINE CAP PAR LP	48345	PRIVATE EQUITY	REAL ESTATE EUROPE	RE MEZZ I EUROPE
0183	LB INTERNATIONAL (EUROPE)	29648	PRIVATE EQUITY	REAL ESTATE EUROPE	REAL ESTATE I EUROPE
0312	PROPERTY ASSET MANAGEMENT INC	21130	PRIVATE EQUITY	REAL ESTATE EUROPE	REAL ESTATE I EUROPE
0B58	LB REAL ESTATE CAPITAL PART I LP	48332	PRIVATE EQUITY	REAL ESTATE EUROPE	REAL ESTATE I EUROPE
0B59	LB OFFSHORE REAL ESTATE CAPITAL I	56150	PRIVATE EQUITY	REAL ESTATE EUROPE	REAL ESTATE I EUROPE
00D3	LB OFFSHORE REAL ESTATE ASSOCIATES	56147	PRIVATE EQUITY	REAL ESTATE EUROPE	REAL ESTATE I EUROPE
0B83	LB OFFSHORE R EST ASSOCIATES II,LTD	48342	PRIVATE EQUITY	REAL ESTATE EUROPE	REAL ESTATE II EUROPE
0B84	PAMI LBREP II LLC	48341	PRIVATE EQUITY	REAL ESTATE EUROPE	REAL ESTATE II EUROPE
0B89	REAL ESTATE PRIVATE EQUITY INC.	48338	PRIVATE EQUITY	REAL ESTATE EUROPE	REAL ESTATE II EUROPE
0B97	LB REAL ESTATE CAP PARTNERS II,L.P.	48340	PRIVATE EQUITY	REAL ESTATE EUROPE	REAL ESTATE II EUROPE
0B98	LB REAL OFFSHORE R E CAP PART II LP	48339	PRIVATE EQUITY	REAL ESTATE EUROPE	REAL ESTATE II EUROPE
0479	LEHMAN BROTHERS HOLDINGS PLC	24404	PRIVATE EQUITY	VENTURE CAPITAL EUROPE	VENTURE CAPITAL EUROPE
0000	LEHMAN BROTHERS INC.	77711	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	DOM CORP INVEST
0000	LEHMAN BROTHERS INC.	00899	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0A80	LB OTC DERIVATIVES INC	93480	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	00899	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	00899	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	91173	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0360	LEHMAN BROTHERS CANADA INC.	24578	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0183	LB INTERNATIONAL (EUROPE)	28756	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
007D	GRANGE SECURITIES LTD	96599	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER ASIA
0083	LEHMAN BROTHERS JAPAN INC.	93369	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER ASIA
0183	LB INTERNATIONAL (EUROPE)	91064	CORPORATE INVEST/OTHER	CORP INVEST/OTHER EUROPE	EUROPE SEG CASH ADJUSTMENT
0059	LB SPECIAL FINANCING INC.	91073	CORPORATE INVEST/OTHER	CORP INVEST/OTHER EUROPE	EUR CORP INVEST
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0183	LB INTERNATIONAL (EUROPE)	42200	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0183	LB INTERNATIONAL (EUROPE)	42200	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	28751	CLEARING AND EXECUTION	PB CLEARING AND EXEC AMER	PB CLEARING AMER
0000	LEHMAN BROTHERS INC.	41952	CLEARING AND EXECUTION	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER
0000	LEHMAN BROTHERS INC.	41952	CLEARING AND EXECUTION	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER
0000	LEHMAN BROTHERS INC.	49965	CLEARING AND EXECUTION	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER
0000	LEHMAN BROTHERS INC.	49965	CLEARING AND EXECUTION	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0183	LB INTERNATIONAL (EUROPE)	28885	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
0000	LEHMAN BROTHERS INC.	24173	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
0000	LEHMAN BROTHERS INC.	24173	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
0000	LEHMAN BROTHERS INC.	24173	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
0000	LEHMAN BROTHERS INC.	70721	EQUITY FINANCING	NON HF FINANCING AMERICAS	PIM FINANCING AMER
0183	LB INTERNATIONAL (EUROPE)	27936	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
0000	LEHMAN BROTHERS INC.	77831	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
0183	LB INTERNATIONAL (EUROPE)	47612	EQUITY FINANCING	STAT ARB FINANCING AMERICAS	STAT ARB FINCG AMER
0061	LEHMAN BROTHERS FINANCE S.A.	22275	EQUITY FINANCING	YIELD ENHANCEMENT-AMERICAS	YIELD ENHAN AMER DIV ARB
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
015C	LEHMAN BROTHERS SECURITIES NV	49962	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0061	LEHMAN BROTHERS FINANCE S.A.	24084	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0000	LEHMAN BROTHERS INC.	26692	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	26692	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0000	LEHMAN BROTHERS INC.	26692	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	26691	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	26691	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0A80	LB OTC DERIVATIVES INC	21984	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0A80	LB OTC DERIVATIVES INC	21984	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0A80	LB OTC DERIVATIVES INC	21984	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0A80	LB OTC DERIVATIVES INC	21984	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0061	LEHMAN BROTHERS FINANCE S.A.	24084	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0000	LEHMAN BROTHERS INC.	26692	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0A80	LB OTC DERIVATIVES INC	21984	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0000	LEHMAN BROTHERS INC.	75631	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0000	LEHMAN BROTHERS INC.	00266	FID FUTURES	GLOBAL FUTURES AMERICAS	GLOBAL FUTURES TRDNG AMER
0000	LEHMAN BROTHERS INC.	00266	FID FUTURES	GLOBAL FUTURES AMERICAS	GLOBAL FUTURES TRDNG AMER
0183	LB INTERNATIONAL (EUROPE)	24787	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	23905	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
00B5	LEHMAN BROTHERS BANKHAUS A.G.	20230	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0183	LB INTERNATIONAL (EUROPE)	24787	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0183	LB INTERNATIONAL (EUROPE)	24787	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0183	LB INTERNATIONAL (EUROPE)	24787	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0059	LB SPECIAL FINANCING INC.	41977	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	23905	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0045	LEHMAN COMMERCIAL PAPER INC.	23373	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0183	LB INTERNATIONAL (EUROPE)	25894	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES

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

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0083	LEHMAN BROTHERS JAPAN INC.	40578	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0083	LEHMAN BROTHERS JAPAN INC.	40578	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0183	LB INTERNATIONAL (EUROPE)	28755	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0183	LB INTERNATIONAL (EUROPE)	28755	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0183	LB INTERNATIONAL (EUROPE)	28755	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0183	LB INTERNATIONAL (EUROPE)	28755	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0183	LB INTERNATIONAL (EUROPE)	28755	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23074	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B TERM
0000	LEHMAN BROTHERS INC.	26884	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	OFF-B/S FINANCING
0000	LEHMAN BROTHERS INC.	23380	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	OFF-B/S FINANCING
0299	LB I GROUP INC.	49563	GENERALIST PRIME SVCS COR	PS CORP AMER	PS CORP AMER
0059	LB SPECIAL FINANCING INC.	29379	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS
0A55	STOCKHOLM INVESTMENTS LIMITED	29347	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS
0000	LEHMAN BROTHERS INC.	22148	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS
00U4	LB UK RE HOLDINGS LIMITED	46910	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0C07	LB2 LIMITED	46325	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0C07	LB2 LIMITED	46325	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0C06	LB1 LIMITED	46324	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0C06	LB1 LIMITED	46324	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0299	LB I GROUP INC.	43097	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0A90	LB-NL U.S. INVESTORS, INC.	25849	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	YIELD ENHAN AM STRUCTURED
0000	LEHMAN BROTHERS INC.	78024	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA
0370	LB ASIA CAPITAL COMPANY	21856	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA
0370	LB ASIA CAPITAL COMPANY	26281	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	24392	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA
0370	LB ASIA CAPITAL COMPANY	26281	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA
0083	LEHMAN BROTHERS JAPAN INC.	24385	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA
0083	LEHMAN BROTHERS JAPAN INC.	25528	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA
0000	LEHMAN BROTHERS INC.	78123	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	47653	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	48209	EQUITY FINANCING	STAT ARB FINANCING ASIA	STAT ARB FINCG ASIA
0183	LB INTERNATIONAL (EUROPE)	49026	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
00R6	LB (LUXEMBOURG) EQUITY FINANCE SA	46306	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	46520	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0C13	LB INDIA HLDGS MAURITIUS II LTD	42272	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	45538	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70065	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70065	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70066	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42528	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	49011	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	40130	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	49640	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43921	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	40900	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	48456	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0922	LBIE SEOUL SECURITIES BRANCH	49967	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70067	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70090	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	70105	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	46381	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43920	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43921	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43928	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43929	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43930	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	49011	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	41034	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	40900	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	46663	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	49026	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	42196	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	40130	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
00R6	LB (LUXEMBOURG) EQUITY FINANCE SA	46352	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	49011	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	40130	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	42196	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	35001	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	35007	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70059	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	49642	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	49637	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	49638	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	47969	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	48296	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	48496	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	21990	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	21990	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29210	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70059	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42734	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	21100	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	21108	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	21124	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	46885	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	42315	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	42274	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	45080	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	42315	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49953	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49952	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49951	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49948	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49901	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	72064	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	45080	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49948	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49953	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	42315	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	21990	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	21585	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49954	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49954	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0370	LB ASIA CAPITAL COMPANY	49954	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49954	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29210	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	21742	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	46886	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	49946	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	49945	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0083	LEHMAN BROTHERS JAPAN INC.	43948	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0059	LB SPECIAL FINANCING INC.	43721	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0059	LB SPECIAL FINANCING INC.	43721	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0370	LB ASIA CAPITAL COMPANY	45054	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0183	LB INTERNATIONAL (EUROPE)	40068	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0183	LB INTERNATIONAL (EUROPE)	40068	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0183	LB INTERNATIONAL (EUROPE)	40068	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0083	LEHMAN BROTHERS JAPAN INC.	43948	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0083	LEHMAN BROTHERS JAPAN INC.	43948	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0370	LB ASIA CAPITAL COMPANY	45054	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0183	LB INTERNATIONAL (EUROPE)	40068	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0059	LB SPECIAL FINANCING INC.	43721	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0183	LB INTERNATIONAL (EUROPE)	20976	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC EUR	STRATEGIC CLIENT SVCS EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	27263	EQUITY FINANCING	NON HF FINANCING EUROPE	CORPORATE FINANCING-EUR
0183	LB INTERNATIONAL (EUROPE)	27726	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR
0183	LB INTERNATIONAL (EUROPE)	27726	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR
0183	LB INTERNATIONAL (EUROPE)	27726	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR
0183	LB INTERNATIONAL (EUROPE)	27726	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR
0183	LB INTERNATIONAL (EUROPE)	27726	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR
0183	LB INTERNATIONAL (EUROPE)	27726	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR
0183	LB INTERNATIONAL (EUROPE)	24346	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL STCK LN-EUR
0183	LB INTERNATIONAL (EUROPE)	29700	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL STCK LN-EUR
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	24565	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	24565	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	24122	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	24565	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	24565	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0000	LEHMAN BROTHERS INC.	28699	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	24122	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	49960	EQUITY FINANCING	STAT ARB FINANCING EUROPE	STAT ARB FINANCING EUR
0183	LB INTERNATIONAL (EUROPE)	27583	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB
0183	LB INTERNATIONAL (EUROPE)	27583	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB
0183	LB INTERNATIONAL (EUROPE)	27583	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB
0000	LEHMAN BROTHERS INC.	77932	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN DERIV EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27748	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27473	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27475	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27471	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27472	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	25980	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27749	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27755	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27482	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27479	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27755	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
00F1	LBEFG CAYMAN	25279	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
00F1	LBEFG CAYMAN	43603	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27480	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27753	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27482	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27483	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27755	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27479	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE

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LEHMAN BROTHERS HOLDINGS INC.

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	27755	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27480	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27751	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27752	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27755	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27757	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27750	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0059	LB SPECIAL FINANCING INC.	27364	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27740	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27742	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27746	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27743	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27746	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27748	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27740	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27748	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27472	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27471	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27476	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27475	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27474	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27477	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27473	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0000	LEHMAN BROTHERS INC.	20114	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
00F1	LBEFG CAYMAN	43603	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27755	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27746	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	26071	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0061	LEHMAN BROTHERS FINANCE S.A.	26076	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0183	LB INTERNATIONAL (EUROPE)	26071	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0183	LB INTERNATIONAL (EUROPE)	26071	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0183	LB INTERNATIONAL (EUROPE)	26071	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0061	LEHMAN BROTHERS FINANCE S.A.	26076	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR

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

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

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	24344	FIRM FINANCING	LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24344	FIRM FINANCING	LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24344	FIRM FINANCING	LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE
0183	LB INTERNATIONAL (EUROPE)	27628	FIRM FINANCING	LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE
0183	LB INTERNATIONAL (EUROPE)	21548	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	21548	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	26044	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	26044	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	22544	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR	FINANCIAL ENG.-EUROPE
00L8	THE BALLYBUNION PARTNERSHIP	20174	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
01M5	KENILWORTH INVESTMENTS 1	48817	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
01M6	KENILWORTH INVESTMENTS 2	48818	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
01A1	ALNWICK INVESTMENTS (UK) LIMITED	21112	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
01A2	CORFE INVESTMENTS (UK) LIMITED	21113	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
0183	LB INTERNATIONAL (EUROPE)	29534	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
0183	LB INTERNATIONAL (EUROPE)	25343	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
ALL	UNASSIGNED	00000	UNASSIGNED	UNASSIGNED	UNASSIGNED
ALL	UNASSIGNED	00000	UNASSIGNED	UNASSIGNED	UNASSIGNED
0061	UNASSIGNED	00000	UNASSIGNED	UNASSIGNED	UNASSIGNED
0000	LEHMAN BROTHERS INC.	UNASS	UNASSIGNED	UNASSIGNED	UNASSIGNED
		UNASS	UNASSIGNED	UNASSIGNED	UNASSIGNED

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DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0183				Customer	Customer	Customer
0000	LEHMAN BROTHERS INC.		42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0183	LB INTERNATIONAL (EUROPE)		23385	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0059	LB SPECIAL FINANCING INC.		40349	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0099	LEHMAN BROTHERS HOLDINGS INC.		25272	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
0000	LEHMAN BROTHERS INC.		00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.		24491	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.		27647	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.		43599	LIQUID MARKETS AMERICAS	AMERICAS CASH	NEUBERGER
0000	LEHMAN BROTHERS INC.		25308	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.		27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.		42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0187	LB COMMERCIAL CORP. ASIA LIMITED		48784	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0061	LEHMAN BROTHERS FINANCE S.A.		24242	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0059	LB SPECIAL FINANCING INC.		51399	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	RISK AGGREGATION
0187	LB COMMERCIAL CORP. ASIA LIMITED		26321	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0000	LEHMAN BROTHERS INC.		24218	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0370	LB ASIA CAPITAL COMPANY		27463	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0083	LEHMAN BROTHERS JAPAN INC.		27989	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0370	LB ASIA CAPITAL COMPANY		43958	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.		24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.		24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0183	LB INTERNATIONAL (EUROPE)		43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
0183	LB INTERNATIONAL (EUROPE)		23509	EUROPE EXEC SVCS	EUROPE CASH	AUTOS & TRANSPORT
0183	LB INTERNATIONAL (EUROPE)		51411	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA
0183	LB INTERNATIONAL (EUROPE)		23585	EUROPE EXEC SVCS	EUROPE CASH	MEDIA
0183	LB INTERNATIONAL (EUROPE)		51409	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)		41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)		41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)		41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	021131529	DNB NOR ASSET MGMT(UK) LTD A/C L	
ITS	022201792	INSINGER DE BEAUFORT	
ITS	025047028	VIENNA XETRA COUNTERPARTY	
ITS	025069295	DKR MANAN	
ITS	025071127	25 SUSPENSE 601 BANCA GENERALI	
ITS	033208406	EUREX CLEARING AG	
ITS	042572032	HSBC BANK PLC A/C HSBC LDN, FUND	
ITS	010050862	TRADITION (GLOBAL CLEARING) INC	
ITS	010050904	ICAP SECURITIES USA LLC	
ITS	010051357	CAPITAL ADVISORS AS INV MGRS ON BEHALF OF THE GEN	
ITS	010053122	SENTINEL MANAGEMENT GROUP INC	
ITS	010100295	MORGAN STANLEY & CO INTL LTD	
ITS	010101848	EPTASIM	
ITS	010102325	BANCA CABOTO SPA	
ITS	010102341	BBVA BOLSA SV SA	
ITS	010102515	BANCO COMERCIAL PORTUGUES	
ITS	010104032	SMITH BARNEY SHEARSON INC	
ITS	010104255	CARR SHEPPARDS CROSTHWAITE LTD	
ITS	010104420	TULLETT & TOKYO LIBERTY (SECS)LTD	
ITS	010104446	EFG EUROBANK SECURITIES S.A	
ITS	010104552	INVESTEC LIMITED	
ITS	010104826	REPUBLIC NATIONAL BANK OF NY GUERNSEY LTD ATTN J L	
ITS	010105203	NCO DEALER - SOCIEDADE FINANCEIRA DE CORRETAGEM SA	
ITS	010105997	PARETO SECURITIES ASA	
ITS	010106102	AHORRO CORPORACION FINANCIERA SA SVYB ATTN ALBERTO	
ITS	010106318	SOCIETE GENERAL ATTN FABIAN CONDOU	
ITS	010106466	GFI SECURITIES LIMITED	
ITS	010106557	BANCO INVERSION S A	
ITS	010106847	WOLFGANG STEUBING AG	
ITS	010106979	DEUTSCHE BANK AG (LONDON)	
ITS	010107381	UBS LIMITED	
ITS	010107399	BUY-IN ACCOUNT	
ITS	010107498	NATIONAL SECURITIES CO SA	
ITS	010107589	GJENSIDIGE NOR EQUITIES ASA	
ITS	010107662	PEREGRINE EQUITIES (PTY) LTD	
ITS	010107704	HVB BANK CZECH REPUBLIC A.S.	
ITS	010108124	CITIGROUP GLOBAL MARKETS LTD /C SALOMON BROS BROKE	
ITS	010108454	RENAISSANCE CAPITAL LTD	
ITS	010108629	WEXFORD CLEARING SERVICES CORP INC	
ITS	010108702	P&K SECURITIES AEPEY	
ITS	010108868	ING BANK NV	
ITS	010109015	NORDEA BANK DANMARK A/S	
ITS	010109098	WOOD & COMPANY	

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Source System	Account	Account Name	Trader Name
ITS	010109833	BLOOMBERG TRADEBOOK EUROPE LTDRE G TRADE SERVICES	
ITS	010109957	COMMERZBANK AG (LONDON BRANCH)	
ITS	010111110	BANCOVAL SA	
ITS	010111383	CALYON FINANCIAL SNC	
ITS	010111391	TRADITION SECURITIES & FUTURESSA	
ITS	010111482	BAYERISCHE HYPO-UND VEREINSBANK (HYPOVEREINSBANK)	
ITS	010111672	ALFRED BERG FONDKOMMISSION AB	
ITS	010112100	ENSKILDA SECURITIES AB	
ITS	010112308	CURVALUE III BV	
ITS	010112878	INTERDIN BOLSA	
ITS	010112894	JP MORGAN SECS (ADR CONV) LTD	
ITS	010113926	BANCO SANTANDER CENT HISP	
ITS	010114130	P&K SECURITIES SA	
ITS	010114718	FOROYA BANKI	
ITS	010200046	BANK AM BELLEVUE	
ITS	010200269	BARCLAYS CAPITAL SECURITIES LTD	
ITS	010201408	UBS AG (LONDON BRANCH)	
ITS	010202018	CALYON	
ITS	011050473	RALD ESTABLISHMENT DORIG PARTNER AG	
ITS	011051208	JAZZ GROUP INVESTMENTS	
ITS	011051570	MOHAWK INVESTMENTS INC	
ITS	011051992	QATAR INSURANCE COMPANY	
ITS	011052701	FAHNESTOCK & CO INC	
ITS	011052784	SAFBAN SA	
ITS	011052818	FIRST OVERSEAS BANK LTD	
ITS	011053055	DEHRING BUNTING & GOLDING	
ITS	011053337	BLUE DRAGON MGMT A/C BLUE DRAG	
ITS	011101037	BANESTO BOLSA SA SUB PLAZA PABLO RUIZ PICASSO S/N	
ITS	011101284	CENTRAL HISPANO DE BOLSA	
ITS	011101854	ICAP SECURITIES LIMITED	
ITS	011102050	NOMURA INTERNATIONAL PLC	
ITS	011102233	LABOUCHERE SECURITIES NV	
ITS	011102779	ERSTE BANK DER OESTERREICHISCHEN SPARKASSEN AG	
ITS	012101192	THREADNEEDLE ASSET MGMT LTD A/C TIF RE UK MONTHLY	
ITS	012111209	MORGAN STANLEY INV MGMT LTD A/C MSDW SIC EURPN EQT	
ITS	012120382	ROTHSCHILD FUND MGMT LTD A/C FIVE ARROWS UK EQTY I	
ITS	012131132	BARING ASSET MANAGEMENT LTD A/C RBOS PLC TSTEE OF	
ITS	012141255	BANKERS TRUST INTERNATIONAL PLC A/C EAF	
ITS	012141610	PICTET ASSET MANAGEMENT (UK) LTD A/C IF	
ITS	012141909	BERMUDA TRUST (FAR EAST) LTD A/C ANTENNA FUND LTD	
ITS	012141917	BERMUDA TRUST (FAR EAST) LTD A/C ASIAN SMALLER COM	
ITS	012142329	BT ASSET MGMT LTD A/C PENDAL NOMS LTD (PENDAL BAL)	
ITS	012157459	CS FIRST BOSTON INVESTMENT MGMT LTD A/C CSFB IML R	
ITS	012163978	THREADNEEDLE ASSET MGMT LTD A/C THREADNEEDLE INV F	
ITS	012165346	M&G INVESTMENT MANAGEMENT LTD A/C M&G INTERNATIONA	
ITS	012170759	BANQUE DE LUXEMBOURG SA	

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Source System	Account	Account Name	Trader Name
ITS	012174025	MINERAL PRODUCTS LTD	
ITS	012199485	BLACKROCK INC A/C SANLAM INTL ATTN INDEPENDANT CON	
ITS	012204947	RAYMOND JAMES & ASSOCIATES A/C B	
ITS	012205282	MORGAN STANLEY INV MGMT LTD A/C 176 (SOFT DOLLAR A	
ITS	012206728	BLACKROCK INC A/C SANLAM GLOBAL EQUITY	
ITS	012208591	HIGHBRIDGE CAPITAL MGMT LLC A/C HIGHBRIDGE CAPITAL	
ITS	012218509	KEPLER EQUITIES	
ITS	012221966	BLACKROCK INC A/C BB HARRIMAN 8156200	
ITS	012223541	ING BELGIUM SA/NV A/C BBL (L) INVEST EUROPEAN BANK	
ITS	012228540	AVTOBANK MOSCOW	
ITS	012235693	SEB INVESTMENT MANAGEMENT A/C GAMLA LIVSFORSAKRING	
ITS	012239679	SCHRODER INVESTMENT MGMT LTD A/C 3072 ST JAMES PLA	
ITS	012242228	ATLANTIC CAPITAL MGMT PARTNERSA/C NICHOLAS FUND NV	
ITS	012254678	PANAGORA ASSET MGMT A/C BOO9 602945 TECOMARA	
ITS	012254744	PANAGORA ASSET MGMT A/C UCEE	
ITS	012254751	PANAGORA ASSET MGMT A/C CETR	
ITS	012254918	PANAGORA ASSET MGMT A/C CEAF COSMO A FUND	
ITS	012254934	PANAGORA ASSET MANAGEMENT A/C COSMO ACTIVE EQUITIE	
ITS	012256616	JULIUS BAER INVESTMENT MGMT INC A/C FEJ	
ITS	012257143	OZ MGMT LLC AGENT OF OZ MASTERFD LTD A/C GOLDMAN S	
ITS	012263497	HARVARD MGMT CO INC A/C IXION (MORGAN STANLEY)	
ITS	012263851	NATIONAL GRID GAS PLC A/C BG STAFF PENSION SCHEME	
ITS	012274304	THREADNEEDLE ASSET MGMT LTD A/C MONTHLY EXTRA INCO	
ITS	012282273	LLOYDS TSB INVESTMENTS LIMITED A/C APINT - ABBEY P	
ITS	012283958	BANESTO BOLSA SA A/C BB17017 BSN-BANKERS TRUST	
ITS	012283974	BANESTO BOLSA SA A/C BB17017 BANESTO-BONY	
ITS	012284030	BANESTO BOLSA SA A/C BB17017 BCH-BOSTON SAFE	
ITS	012287777	BANESTO BOLSA SA A/C IBCO - BSN BB13187 EUROCLEAR	
ITS	012289773	ABU DHABI INVESTMENT AUTHORITYA/C EUROPE EMG FUND	
ITS	012293791	UBS O'CONNOR LTD A/C UBS GOLDMAN SACHS	
ITS	012300596	DE PUTRON FUND MANAGEMENT A/C SUN RISE PARTNERS LL	
ITS	012302261	CREDIT COMMERCIALE DE FRANCE RE CAI LUX A/C EXATIS	
ITS	012311361	DENIS O'BRIEN	
ITS	012322699	AHORRO CORPORATION FINANCIERA SA SVYB	
ITS	012323036	FINANCIAL ADMIN SERVICES LTD A/C FRANK RUSSEL FUND	
ITS	012324422	DRESDNER BANK A/C DRESDNER BANK PROP (BONDS)	
ITS	012334785	TROY ASSET MGMT LTD A/C TROJAN FUND	
ITS	012335295	BANESTO BOLSA SA A/C BB15185	
ITS	012337804	ROBECO INSTITUTION ASSETMGMT BV A/C VAUBAN 2 ACTIO	
ITS	012338539	FIDELITY PENSIONS MGMT LTD A/C HYDRO ONE EUROPE GR	
ITS	012353165	SCOTIABANK (IRELAND) LIMITED	
ITS	012353892	FIDELITY PENSIONS MGMT LTD A/C FIDELITY INSTITUTIO	
ITS	012360889	CREDIT SUISSE ASSET MGMT LTD A/C NT LONDON REF MSA	
ITS	012360947	CREDIT SUISSE ASSET MGMT LTD A/C MELLON BANK REF A	
ITS	012361127	ARCUS INVESTMENT LTD A/C ZENSEN FUND	
ITS	012361978	MARBLE BAR ASSET MANAGEMENT A/C THE JANDAKOT FUND	

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Source System	Account	Account Name	Trader Name
ITS	012364659	FIDELITY PENSIONS MGMT LTD A/C TAL IMPERIAL GROWTH	
ITS	012366183	CREDIT SUISSE ASSET MGMT LTD A/C MELLON BK REF CPZ	
ITS	012378402	ZOND FINANCE LTD	
ITS	012378410	ZONC FINANCE LTD	
ITS	012378428	ZONB FINANCE LTD	
ITS	012378436	ZONA FINANCE LTD	
ITS	012378451	ZENC FINANCE LTD	
ITS	012378469	ZENB FINANCE LTD	
ITS	012378477	ZENA FINANCE LTD	
ITS	012384236	DAY TRADE ASSET MGMT A/C DAY TRADE ACTION FRANCE	
ITS	012391504	F&C ASSET MANAGEMENT PLC A/C F&C PORTFOLIOS FUND S	
ITS	012392148	MORLEY FUND MANAGEMENT LTD A/C MFM LTD A/C PP GLOB	
ITS	012397154	TROY ASSET MGMT LTD A/C CRYSTAL FUND	
ITS	012405197	ABN AMRO ASSET MANAGEMENT (PROP)	
ITS	012413175	FINANCIAL ADMIN SERVICES A/C AGILENT EUROPE	
ITS	012418232	ARGENT CLASSIC CNV ARB FD A/C CS LONDON	
ITS	012418331	EASYBROKER INTL LTD A/C ACCOUNT 1 (ML)	
ITS	012420782	EASYBROKER INTL LTD A/C GOLDMAN SACHS LDN	
ITS	012436085	JPMORGAN AM (UK) LTD A/C 330683	
ITS	012437521	SYSTEIA CAPITAL MANAGEMENT A/C STATISTICAL FUND	
ITS	012439089	JPMORGAN AM (UK) LTD A/C 535522	
ITS	012439584	CITIGROUP GLBL MARKETS LTD REF CITIGROUP PROP	
ITS	012439642	AK JENSEN LTD A/C PERSPEKTIVA	
ITS	012440715	AK JENSEN LTD A/C MEDVESEK PUSNIK BROKERAGE	
ITS	012440947	AK JENSEN LTD A/C CONCORDE SECURITIES	
ITS	012441747	AK JENSEN LTD A/C PAREX BANKA	
ITS	012442653	AK JENSEN LTD A/C FISCHER PARTNERS 1	
ITS	012443867	AK JENSEN LTD A/C RABOBANK	
ITS	012444097	AK JENSEN LTD A/C PAREX_1	
ITS	012445953	AK JENSEN LTD A/C TROIKA DIALOG (UK) LTD	
ITS	012446571	AK JENSEN LTD A/C MBH_HRAST	
ITS	012446704	AK JENSEN LTD A/C NYENBURGH BEHEER B.V	
ITS	012447298	AK JENSEN LTD A/C TITULO CLIENT	
ITS	012449617	AK JENSEN LTD A/C RENAISSANCE CAPITAL	
ITS	012449955	STANDARD LIFE INVS LTD A/C SICAV EUROZONE EQUITY F	
ITS	012450144	AK JENSEN LTD A/C AKTIA SAVINGS BANK PLC	
ITS	012450391	AQR CAPITAL MANAGEMENT LLC A/C AQRAET	
ITS	012450409	AK JENSEN LTD A/C RB_2	
ITS	012454724	EASYBROKER INTL LTD A/C LEHMANHV	
ITS	012454732	AK JENSEN LTD A/C BACHILE NOTARIO	
ITS	012455796	STANDARD LIFE INVS LTD A/C 28	
ITS	012458808	GULF INTL BK (UK) LTD A/C MAIN	
ITS	012461240	ISRAEL A ENGLANDER A/C IA ENGLANDER	
ITS	012462859	GFI SECURITIES LIMITED	
ITS	012467379	OAKTREE CAP MGMT, LLC A/C OCM NON US CONV SECS FUN	
ITS	012468401	AK JENSEN LTD A/C BX JPMORGAN	

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Source System	Account	Account Name	Trader Name
ITS	012472510	CREDIT SUISSE (UK) LTD A/C USDTARG55	
ITS	012472528	CREDIT SUISSE (UK) LTD A/C SICUSDTARG55	
ITS	012473294	REDBURN PARTNERS LLP	
ITS	012473310	GARTMORE INVESTMENT LTD A/C 63970	
ITS	012473518	CITADEL INV GP LLC A/C CITADEL EQUITY FUND LTD.	
ITS	012474599	GLG PARTNERS LP A/C ALTMA FUND SICAV PLC	
ITS	012476339	AK JENSEN LTD A/C PERSPEKTIVA N_NATURALRES	
ITS	012476602	ROBECO INST ASSET MGMT BV A/C RG HBZ	
ITS	012480547	SANFORD C BERNSTEIN LTD A/C ALOHA	
ITS	012482295	AK JENSEN LTD A/C VZHODNA EVROPA	
ITS	012485884	ALLIANCEBERNSTEIN L.P. A/C UNIVERSITY OF VICTORIA	
ITS	012487641	NEWTON INV MGMT LTD A/C BHF1	
ITS	012487724	BUTTERFIELD TRUST AS CUSTODIAN TO DELMORE GLOBAL I	
ITS	012495032	ALLIANCEBERNSTEIN L.P. A/C IBMEMCO	
ITS	012495248	ALLIANCEBERNSTEIN L.P. A/C HAWKEYE	
ITS	012495461	OAKTREE CAP MGMT, LLC A/C 922	
ITS	012495925	ABN AMRO ASSET MGMT(AMS) A/C 0A27	
ITS	012510467	AK JENSEN LTD A/C ARG_KLAS	
ITS	012511374	AK JENSEN LTD A/C ALET_ALET	
ITS	012514253	DE PUTRON FD MGMT LTD A/C MS KNOWLE	
ITS	012519674	CONCORDIA CAPITAL LTD A/C CIMS	
ITS	012525465	JABRE CAPITAL PARTNERS A/C JABCAP MULTI STRAT MAST	
ITS	012529897	AK JENSEN LTD A/C AKAD_1	
ITS	012531554	AK JENSEN LTD A/C IL_IVE	
ITS	012531729	ING BANK NV A/C AMSTERDAM	
ITS	012535308	CREDIT SUISSE AM LIMITED A/C SICGCAS55	
ITS	012535514	INVESTMENT BANK OF GREECE A/C EUROCLEAR	
ITS	012535944	BCM & PARTNERS LLP A/C GLOBERSEL BCM CONVERTIBLE	
ITS	012547311	BLACKROCK INV MAN (UK) LTD A/C E_NATUK	
ITS	012556197	EMCORE ASSET MGMT A/C HI-GLOBAL 1	
ITS	012563227	OAKTREE CAP MGMT, LLC A/C FN Z-HV 1-FONDS WANDELAN	
ITS	012564316	FIDELITY MGMT & RSCH CO A/C F1979	
ITS	012564654	CAPITAL GUARDIAN TRUST CO A/C 527200	
ITS	013100219	EVOLUTION SECURITIES LTD	
ITS	013100474	PERSHING SECURITIES LTD	
ITS	013100482	DEUTSCHE BANK AG	
ITS	013100623	FORTIS PRIME BROKERAGE LTD	
ITS	013100680	JP MORGAN SECURITIES LTD	
ITS	013100730	COLLINS STEWART LTD	
ITS	013100995	BGC INTERNATIONAL	
ITS	013101084	UBS LIMITED	
ITS	013101993	CREDIT SUISSE FIRST BOSTON EQUITIES LIMITED	
ITS	013102033	ICAP SECURITIES LIMITED	
ITS	013102066	J&E DAVY	
ITS	013102520	GOLDMAN SACHS EQUITY SECURITIES (UK)	
ITS	013102629	DRESDNER KLEINWORT WASSERSTEINSECURITIES LTD	

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Source System	Account	Account Name	Trader Name
ITS	013102975	INSTINET EUROPE LIMITED	
ITS	013103072	JEFFERIES INTERNATIONAL LTD	
ITS	013103700	MORGAN STANLEY SECURITIES LTD	
ITS	013103759	NCB STOCKBROKERS LIMITED	
ITS	013103833	NOMURA INTERNATIONAL PLC	
ITS	013104443	CITIGROUP GLOBAL MARKETS U.K. EQUITY LIMITED	
ITS	013104732	MERRILL LYNCH INTERNATIONAL	
ITS	013105515	ABN AMRO BANK NV (LONDON BRANCH)	
ITS	013106240	BGC INTERNATIONAL	
ITS	013106281	CREDIT SUISSE FIRST BOSTON EQUITIES LTD	
ITS	013107610	MACQUARIE BANK LTD	
ITS	013107701	KNIGHT EQUITY MARKETS INTERNATIONAL LTD	
ITS	013107792	LCH - CCP FOR SETS	
ITS	013107800	NEONET SECURITIES AB	
ITS	013108063	GFI SECURITIES LTD	
ITS	013108345	ING BANK NV	
ITS	013108444	LIFFE	
ITS	013108881	REFCO SECURITIES SA	
ITS	013108980	GOODBODY STOCKBROKERS LTD	
ITS	013109038	HSBC FIN PRODUCTS (FRANCE)	
ITS	013109160	LOUIS CAPITAL MARKETS UK	
ITS	013109475	CALYON	
ITS	015200603	ING BELGIUM SA/NV A/C CREDIT EUROPEAN	
ITS	019206028	CALYON	
ITS	019206242	CREDIT INDUSTRIEL D`ALSACE ET DE LORRAINE	
ITS	019206994	CREDIT AGRICOLE ASSET MGMT A/C CAI PARIS	
ITS	019207505	SG ASSET MANAGEMENT A/C B1 (MAIN)	
ITS	019211606	SG ASSET MANAGEMENT A/C B19	
ITS	019211952	BARCLAYS ASSET MANAGEMENT	
ITS	019213065	CREDIT AGRICOLE ASSET MGMT A/C MEDICIS	
ITS	019218049	CREDIT AGRICOLE ASSET MGMT A/C HAFEZ ONE	
ITS	019221217	ADI- ALTERNATIVE INV A/C ADI CONVEX	
ITS	019221225	ADI- ALTERNATIVE INV A/C ADI CONVERT ABSOLU	
ITS	019221274	ADI - ALTERNATIVE INVESTMENTS REF ADI CREDIT ARBIT	
ITS	019221282	ADI- ALTERNATIVE INV A/C ADI MATMUT STRATEGIES	
ITS	019221324	ADI- ALTERNATIVE INV A/C ADI HIGH YIELD	
ITS	019222975	ETHIAS VIE	
ITS	019226745	AXA INV MANAGERS PARIS A/C P232	
ITS	019232644	ADI - ALTERNATIVE INV A/C KALLISTA CREDIT ARBITRAG	
ITS	021001391	ROBERT FLEMING & CO LTD A/C CLIENT	
ITS	021007984	BARING INTL INV LTD A/C BARING EUROPA FD	
ITS	021008347	GARTMORE INVESTMENT LTD A/C CAPITAL STRATEGY FUND	
ITS	021015888	OLD MUTUAL ASSET MGRS (UK) LTD A/C AS4 ACCOUNT	
ITS	021018437	BARCLAYS GLOBAL INV LTD A/C CHSTK16267	
ITS	021020805	JPMORGAN AM (UK) LTD A/C GA FD EURO EXTREME VALUE	
ITS	021021159	GULF INTERNATIONAL BANK UK LTDA/C REMBRANT	

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Source System	Account	Account Name	Trader Name
ITS	021027065	BANK DEGROOF SA A/C MAIN	
ITS	021027818	GARTMORE INV LTD A/C 63000	
ITS	021030606	STICHTING PENSIOENFONDS ABP A/C 3281 FS VERZ EQUIT	
ITS	021034558	GARTMORE INVESTMENT LTD A/C 68000	
ITS	021034863	BBVA SA A/C BBVA INDICE PLUS	
ITS	021049556	CSAM LTD A/C WAR17219	
ITS	021055918	ABF CAPITAL MANAGEMENT A/C LA SICAV EURO SOCIETALE	
ITS	021060462	HENDERSON ADMINISTRATION LTD A/C AUSTRALIA INTL IN	
ITS	021060835	ING LUXEMBOURG SA A/C IRVTBXL	
ITS	021064670	FINANCIAL ADMIN SERVICES LTD A/C FICL INTL PORT EQ	
ITS	021073168	SYSTEIA CAPITAL MANAGEMENT A/C STATISTICAL FUND	
ITS	021077524	EASYBROKER INTERNATIONAL L A/C EASY BROKER MAIN	
ITS	021078886	GUDME RAASCHOU BANKAKTIESELSKAB A/C SOCIETE GENERA	
ITS	021082078	DEUTSCHE ASSET MGMT LTD A/C 640R	
ITS	021082797	INTEGRAL DEVELOPMENT AM A/C ABF LA SICAV EURO SOCI	
ITS	021085790	INTEGRAL DEVELOPMENT AM A/C L490	
ITS	021087747	BARCLAYS GBL INVESTORS LTD A/C BGI I SHARES	
ITS	021093604	NORGES BK INV MGMT A/C NBIM GS GLB INDEX	
ITS	021095567	SGAM AI A/C SGBT LUX	
ITS	021100193	AXA INVESTMENT MGRS UK LTD A/C F449	
ITS	021100607	AXA INVESTMENT MGRS UK LTD A/C F10001	
ITS	021110937	SCHRODER INV MGMT LTD A/C 48974002	
ITS	021117429	FIMAT INTL BANQUE SA A/C OMAM SHARAI	
ITS	021120712	GARTMORE INVESTMENT LTD A/C 63165	
ITS	021121660	BARCLAYS GBL INVESTORS LTD A/C BONY369285	
ITS	021130661	SGAM ALTERNATIVE INV A/C BNP	
ITS	021900832	TM8032 REF TM8032	
ITS	021900907	TM8015	
ITS	022000442	CONFIDENTIAL ACCOUNT 022-00044	
ITS	022000582	CONFIDENTIAL ACCOUNT 022-00058	
ITS	022000707	CONFIDENTIAL A/C 2200070	
ITS	022002265	CONFIDENTIAL ACCOUNT 022-00226	
ITS	022002422	CONFIDENTIAL ACCOUNT 022-00242	
ITS	022101414	BMB INVESTMENT BANK	
ITS	022101752	GOLDEN FUN MANAGEMENT LTD A/C GOLDEN SHARE INVESTM	
ITS	022102545	INNOVACOM I	
ITS	022102776	MACQUARIE EQUITIES LIMITED ATTN: CHRIS FELLAS	
ITS	022104178	GLOBAL CAPITAL INVESTORS LP	
ITS	022104186	GLOBAL CAPITAL INVESTORS (II) LP	
ITS	022104194	BANCO MADESANT SU SA	
ITS	022105480	ELVIRA TESCHNER	
ITS	022105845	ANDREW HILLS	
ITS	022105852	DAVID & BEVERLEY ATTINGER	
ITS	022105936	REICHERT WOLFGANG	
ITS	022106173	SAMANTHA ANNE DEANS	
ITS	022106330	HAMISH MCARTHUR	

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Source System	Account	Account Name	Trader Name
ITS	022106686	PATRICK & DIANA KIRBY	
ITS	022107239	MR KLAUS TSCHIRA	
ITS	022107247	IRISH LIFE INTL 211-450573	
ITS	022107254	IRISH LIFE INTL LTD REF POLICY 211-450574	
ITS	022107262	IRISH LIFE INTL LTD	
ITS	022107270	IRISH LIFE INTL LTD REF POLICY 211-450576	
ITS	022107288	IRISH LIFE INTL LTD REF POLICY 211-450578	
ITS	022107494	RESOLUTE INVESTMENTS INC.	
ITS	022107544	MR NILS WILSON	
ITS	022107577	MR RICCARDO ROSATI	
ITS	022107585	MS MIRIAM TERESA THOMAS	
ITS	022107650	MR JAN STRIESOW	
ITS	022107759	LORD MOYNIHAN	
ITS	022108195	DEHLSEN ASSOCIATES, LLC	
ITS	022108237	STUART JACKSON	
ITS	022108435	CONCORD EQUITY	
ITS	022108443	SAFE SOLUTIONS INTL LTD	
ITS	022200745	NOVA LJUBLJANSKA BANKA	
ITS	022202444	BANCA PROMOS	
ITS	022203350	ASHCOURT ASSET MGMT (GUERNSEY) LTD ZENITH INTERNAT	
ITS	022205090	DERBYSHIRE PENSION FUND	
ITS	022210603	VANTAGE INVESTMENT MGMT LTD A/C VANTAGE GLOBAL	
ITS	022212989	DEXIA FUND SERVICES A/C DEXIA FUND SERVICES REF WA	
ITS	022223432	KEITH STEPHEN ROBERTS	
ITS	022350300	DORAW	
ITS	022370365	AMERICAN EMBASSY PRIVATE PENSION SCHEME (AEPPS) RE	
ITS	022370373	AMERICAN EMBASSY PRIVATE PENSION SCHEME (AEPPS) RE	
ITS	022400030	FCCP FOR A/C KP GLOBAL LIMITED (A)	
ITS	022400048	FCCP FOR A/C ANNE-MARIE FISSORE	
ITS	022400055	FCCP FOR A/C PAUL VAN DEN HEEVER	
ITS	022400071	FCCP FOR A/C KP GLOBAL LTD (B)	
ITS	022400097	FCCP FOR A/C METALL FINANS I STOCKHOLM	
ITS	022400113	FCCP A/C PITUFO LIMITED	
ITS	022400121	FCCP A/C FRANCK BIANCHERI	
ITS	022400139	FCCP A/C OLGA MOSALEVA	
ITS	022402523	LEHMAN EUR VALUE FUND SUB FD OF LB ALPHA FD PLC	
ITS	023200074	BANCO ESPANOL DE CREDITO SA	
ITS	023200157	BANCA ALETTI & C SIM SPA REF ITS ACCT	
ITS	023200181	ICCREA BANCA SPA	
ITS	023200264	EURIZON CAPITAL SGR SPA	
ITS	023200322	KBC ALTERNATIVE IM LTD A/C KBC MAC 28 REF MAC 28	
ITS	023200330	KBC ALTERNATIVE IM LTD A/C RHYTHM FUND, LTD REF RH	
ITS	023200348	KBC ALTERNATIVE IM LTD A/C KBC DIVERSIFIED FUND RE	
ITS	024012320	LEKERE INVESTMENTS LIMITED	
ITS	024012650	DV3 LIMITED	
ITS	024013013	ASM INTERNATIONAL NV A/C ASMI	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	024013690	BASF AG	
ITS	024013773	CAPITA TRUSTEES LIMITED	
ITS	025012881	BNP PARIS NETTING A/C DUMMY	
ITS	025013939	25 SUSPENSE BGI GPT	
ITS	025014010	MTA REMOTE DUMMY -CITI MILAN	
ITS	025040098	25 SUSPENSE 12 WALTER CAPITAL (BLOCK AWAITING ALLO	
ITS	025043902	NETHERLANDS NETTING C/PARTY	
ITS	025044405	VIRT-X NETTING ENGINE	
ITS	025068610	25 SUSPENSE DEUTSCHE BORSE AG	
ITS	025068958	PORTUGAL NETTING C/P	
ITS	025074048	FINLAND NETTING C/P	
ITS	025074055	SWEDEN NETTING C/P	
ITS	025085770	25 SUSPENSE AUSTRIA NETTNG C/P	
ITS	025087156	25 SUSPENSE SWX NETTING	
ITS	025096165	CHI-X NETTING A/C	
ITS	030000046	CREDIT SUISSE ZURICH	
ITS	030000186	ABN AMRO BANK (SCHWEIZ) AG	
ITS	030001564	CREDIT SUISSE (ZURICH)	
ITS	030002125	HSBC PRIVATE BANK (SUISSE) SA	
ITS	030002612	SWISSCANTO FUNDS CENTRE LTD	
ITS	030004220	GRAUBUNDNER KANTONALBANK	
ITS	030004741	BROWN BROS HARRIMAN (LUX)SA A/C LUX CS WINTHEUR FD	
ITS	030005995	BANQUE JACOB SAFRA SUISSE	
ITS	030007116	UBS BRINSON INTL AG A/C REF- GPT	
ITS	030010672	BROWN BROTHERS HARRIMAN LUX SARE CSAM-ZURCIH A/C C	
ITS	030011084	BALOISE ASSET MGMT SCHWEIZ AG A/C BVG PM AKEU GEB	
ITS	030011555	BANK JULIUS BAER & CO LTD REF DERIVATIVES	
ITS	030011704	BALOISE ASSET MGMT SCHWEIZ A/C CSA AKTIEN EMU PASS	
ITS	030013379	EMCORE ASSET MGMT A/C PEKA RENT 2	
ITS	030013544	CREDIT SUISSE (PB) ZURICH	
ITS	030660526	BANK SARASIN & CIE AG	
ITS	030660989	SWISSCANTO AM A/C SWISSCANTO LUX FUNDS REF PF FD G	
ITS	031081334	BANCO OCCIDENTAL DE DESCUENTO SACA CA PLEDGE ACCOU	
ITS	031081722	LBIE PLEDGE ACCOUNT ON BEHALF OF MAN-GLENWOOD	
ITS	031084098	LBIE BONDS HELD FOR TURKEY TAXTRADING IKTISAT BANK	
ITS	031100308	OFI ASSET MANAGEMENT	
ITS	031100506	CREDIT SUISSE FIRST BOSTON EQUITES LIMITED	
ITS	031101702	BANCA INTERMOBILIARE DI INVESTIMENTI E GESTIONI SP	
ITS	031102916	JP MORGAN SECURITIES LTD	
ITS	031104631	OZ MGMT LLC A/C BULK SETT VIA MSNY	
ITS	031106099	GRACIE CAPITAL LP	
ITS	031121239	ELLIOTT INTERNATIONAL A/C DEUTSCHE BANK LIVERPOOL	
ITS	031121247	ELLIOTT INTERNATIONAL A/C DEUTSCHE BANK INTERNATIO	
ITS	031121262	FIRST GULF BANK	
ITS	033216631	DEUTSCHE BANK AG A/C GTS SECURITIES	
ITS	033226390	BNP PARIBAS FFT NETTING ACCOUNT (INTERNAL USE ONLY	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	033226622	XETRA NON-CCP NETTED SETTLEMENT (INTERNAL USE ONLY	
ITS	035600006	LEHMAN REINSURANCE PLEDGOR TO BRITANNIA LIFE	
ITS	035600014	EURONEXT PARIS (MONEP)	
ITS	035600048	EURONEXT AMSTERDAM	
ITS	042000026	BNP PARIBAS LONDON BRANCH	
ITS	042000331	ARAB BANKING CORPORATION	
ITS	042001594	CALYON	
ITS	042002204	BREWIN DOLPHIN SECURITIES LTD	
ITS	042003046	CREDIT SUISSE SECURITIES (EUROPE) LTD	
ITS	042003525	DEKABANK DEUTSCHE GIROZENTRALE	
ITS	042003640	DEUTSCHE BANK AG (LONDON)	
ITS	042003731	DRESDNER BANK AG (FRANKFURT)	
ITS	042004721	MIZUHO INTERNATIONAL PLC	
ITS	042005645	MERRILL LYNCH INTERNATIONAL (MLI)	
ITS	042006031	MORGAN STANLEY & CO INTL LTD	
ITS	042006627	BANK AUSTRIA CREDITANSTALT AG (LONDON BRANCH)	
ITS	042006916	HSBC BANK USA	
ITS	042007096	CITIGROUP GLOBAL MARKETS LTD	
ITS	042007492	SOCIETE GENERALE (LONDON BRANCH)	
ITS	042007724	UBS LTD	
ITS	042008144	UBS AG LONDON BRANCH	
ITS	042008789	JPMORGAN CHASE BANK N.A.	
ITS	042011775	BGC INTERNATIONAL	
ITS	042014159	ABN AMRO BANK NV (LONDON BRANCH)	
ITS	042017343	MERRILL LYNCH INTERNATIONAL	
ITS	042019760	STICHTING SHELL PENSIOENFONDS	
ITS	042022954	OPPENHEIMER INTERNATIONAL LTD	
ITS	042024141	UNITED FRIENDLY INSURANCE PLC	
ITS	042038562	ROYAL BANK OF SCOTLAND PLC	
ITS	042038638	BANCO BSN BANIF SA	
ITS	042040584	JOTUN FINANCE ** COMPLIANCE FROZE 08APR91 **	
ITS	042042390	HITACHI INTL (HOLLAND) BV	
ITS	042042663	BRITANNIA BUILDING SOCIETY	
ITS	042042861	RABOBANK (LONDON BRANCH)	
ITS	042046664	BARCLAYS BANK PLC	
ITS	042049528	SYDBANK A/S	
ITS	042059386	EGEAN FINANCIERA CORP MONROVIAHALKIDON SHIPPING CO	
ITS	042062349	BNP PARIBAS UK LTD	
ITS	042064808	HSBC BANK USA	
ITS	042067330	NISSHO IWAI INTERNATIONAL FINANCE PLC	
ITS	042070581	J. VONTOBEL AND CO	
ITS	042078758	BARCLAYS BANK PLC	
ITS	042081208	MORGAN GUARANTY TRUST OF NEW YORK - BRUSSELS	
ITS	042082107	DRESDNER BANK AG	
ITS	042090605	BANK OF NEW YORK	
ITS	042090753	BANCO ESPANOL DE CREDITO SA	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	042091454	UBS AG ZURICH	
ITS	042093393	JP MORGAN SECURITIES LTD	
ITS	042096669	WESTLB AG REF LONDON BRANCH	
ITS	042097402	ING BANK NV	
ITS	042099291	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	
ITS	042102574	NORTHERN TRUST CO AVFC	
ITS	042102988	CAPITAL MARKT BANK AG **A/C FOR JOURNALS ONLY - MO	
ITS	042103846	BARCLAYS BANK PLC	
ITS	042105833	MAN FINANCIAL LTD	
ITS	042106799	TULLETT & TOKYO LIBERTY (SECS)GILTS A/C IDB	
ITS	042108183	NORTHERN TRUST CO AVFC	
ITS	042109371	BANK AUSTRIA CREDITANSTALT AG	
ITS	042111963	BANK HAPOALIM BM	
ITS	042112227	KOREA FIRST INVESTMENT LTD	
ITS	042118695	STANDARD CAPITAL MARKETS (JOHANNESBURG)	
ITS	042120667	DEUTSCHE BANK AG (LONDON)	
ITS	042124016	BGC FINANCIAL INC (EMG)	
ITS	042124123	UBS AG (ZURICH) (BOND BORROW ONLY)	
ITS	042125245	CITIBANK NA	
ITS	042125468	FIRSTRAND BANK LTD	
ITS	042125955	TUDOR CAPITAL (UK) LP A/C TUDOR PROPRIETARY TRADIN	
ITS	042127274	ROYAL BANK OF CANADA EUROPE LIMITED	
ITS	042131565	CITIGROUP GLOBAL MARKETS LTD	
ITS	042132035	BOSTON SAFE DEPOSIT & TRUST CO	
ITS	042133645	AXA CIE A/C GIE TRESORERIE	
ITS	042136879	GREATBELT A/S	
ITS	042144998	DEPFA BANK EUROPE PLC	
ITS	042145573	BAREP	
ITS	042146118	ERSTE BANK DER OESTERREICHISCHEN SPARKASSEN AG REF	
ITS	042149435	HANSABANKA- LATVIJA	
ITS	042150755	III FINANCE LIMITED VINER MOSLER ADAMS	
ITS	042150797	MOORE CAPITAL MGMT INC MOORE EMERGING MARKETS FUND	
ITS	042155200	RABOBANK (LONDON BRANCH)	
ITS	042156109	JPMORGAN CHASE BANK	
ITS	042159046	NATIONAL BANK OF GREECE	
ITS	042159962	TUDOR CAPITAL (UK) LP A/C TUDOR BVI GLOBAL PORTFOL	
ITS	042168211	LEHMAN BROTHERS ARGENTINA	
ITS	042174102	DEUTSCHE BANK AG LONDON A/C 3	
ITS	042175109	BEAR STEARNS INTERNATIONAL LTD	
ITS	042176784	ULUSAL BANK TAS	
ITS	042179796	CARGILL FINANCIAL MKTS PLC	
ITS	042180620	BLACKROCK FINANCIAL MGMT A/C OBSIDEAN LLC ACCOUNT	
ITS	042182725	BANCO PORTUGUES DE INVESTIMENTO SA	
ITS	042185033	LATVIJAS KRAJBANCA	
ITS	042185579	WESTDEUTSCHE LANDESBANK GIROZENTRALE LONDON BRANCH	
ITS	042188177	TULLETT PREBON (EQUITIES) LTD	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	042191346	FIRST GULF BANK	
ITS	042192088	LAZARD ASSET MGMT A/C 9658 SOUTHERN COMPANY STRATE	
ITS	042192245	T ROWE PRICE A/C EMERGING MKTS BOND FUND	
ITS	042192252	T ROWE PRICE A/C EMERGING MKTS BOND FUND	
ITS	042192484	VESTEL ELEKTRONIK SANAYI VE TICARET AS	
ITS	042192617	ING BANK NV A/C ING BARINGS	
ITS	042195347	GFI SECURITIES LIMITED	
ITS	042195800	JP MORGAN CHASE BANK (AS AGENT)	
ITS	042302463	ISRAEL DISCOUNT BANK	
ITS	042306480	DEUTSCHE ASSET MGMT (INTL) LTDA/C XGF	
ITS	042306944	GLITNIR	
ITS	042307827	CREDIT SUISSE ZURICH (MONTHLY INTEREST)	
ITS	042312512	STATE STREET BANK AND TRUST A/C STATE ST II LONDON	
ITS	042314054	AXA CIE A/C AXA INV MANAGERS PARIS OPCVM	
ITS	042331108	PUTNAM INVESTMENTS A/C 4NS	
ITS	042332841	LONDON CLEARING HOUSE (LCH)	
ITS	042335133	ROBECO GROUP NV AC RG HIGH YIELD OBLIGATIEFOND	
ITS	042335562	CITIBANK NA A/C SCOTTISH EQUITABLE (MANAGED LIFE)	
ITS	042337147	JP MORGAN CHASE BANK	
ITS	042341586	MARTIN INTL SECURITIES PLC	
ITS	042346593	OLIVERTON HOLDINGS LTD	
ITS	042349167	CQS MANAGEMENT LTD A/C CQS CONVERTIBLE & QUANTITAT	
ITS	042350397	NORGES BANK RE NORWAY INV MGMT A/C NO 1	
ITS	042359463	CREDIT SUISSE SECURITIES (EUROPE) LTD	
ITS	042361972	MUZINICH & CO LTD A/C EUROPEYIELD	
ITS	042362681	FISCHER FRANCIS TREES & WATTS A/C EMBO	
ITS	042364091	BBVA GESTION SA SGIIC A/C BBVA DINERO 2 FIAMM	
ITS	042374116	HBK MASTER FUND LP RE TRIDENT TRUST COMPANY	
ITS	042375485	ABERDEEN ASSET MANAGERS A/C ABERDEEN GLOBAL EUROPE	
ITS	042377291	THREADNEEDLE ASSET MGMT LTD A/C TIF UK CORPORATE B	
ITS	042381434	ASHMORE INVESTMENT MGMT LTD A/C EMERGING MARKET LI	
ITS	042382622	PARETO SECURITIES ASA	
ITS	042384420	TRADITION (UK) LTD	
ITS	042388181	ROYAL BANK OF SCOTLAND PLC A/C PROP DESK	
ITS	042388413	HENDERSON ADMINISTRATION LTD A/C NORTLQ NORTHERN T	
ITS	042390203	JP MORGAN CHASE BANK A/C PIONEER EUROPEAN BOND	
ITS	042391359	INVESCO ASSET MGMT LTD A/C PMONI	
ITS	042391789	SPINNAKER CAPITAL LTD A/C SPINNAKER GLOBAL EMERGIN	
ITS	042391847	SPINNAKER CAPITAL LTD A/C SPINNAKER GLOBAL OPPORTU	
ITS	042396192	F&C ASSET MANAGEMENT PLC A/C KEKEST EUREKO SICAV E	
ITS	042399204	NORTHERN TRUST CO AVFC REF BVB	
ITS	042400184	CROSS ASSET MANAGEMENT LTD A/C GS CROSS PORTFOLIO	
ITS	042400929	FORTIS BANK NV/SA A/C LONDON BRANCH	
ITS	042406249	HYPO ALPE-ADRIA-BANK AG	
ITS	042410076	FISCHER FRANCIS TREES & WATTS A/C GLOBAL EMERGING	
ITS	042410084	STANDARD ASSET MGMT A/C STANDARD EURO HIGH YIELD F	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	042412668	AXA INVESTMENT MANAGERS UK LTDA/C SLASNPF SUN LIFE	
ITS	042414243	ROTHSCHILD TRUST GUERNSEY LTD A/C Y2K FINANCE INC	
ITS	042414292	DWS INVESTMENT GMBH A/C 29/001 CHASE CDO EUROSTAR	
ITS	042416107	CITIBANK NA (JOHANNESBURG BRANCH)	
ITS	042418202	SHELL PETROLEUM CO LTD	
ITS	042418640	F&C ASSET MANAGEMENT PLC A/C KEKEMD	
ITS	042424663	CLEARNET SA A/C BROKERTEC	
ITS	042426874	DRESDNER BANK AG A/C AGENT CLIENT INVESTMENT	
ITS	042427252	STATE STREET GLOBAL ADVISORS UK LTD A/C MED5A	
ITS	042431452	RABOBANK (LONDON BRANCH) A/C BPTS TRIPARTY @ 105	
ITS	042431544	GLG PARTNERS LP A/C GLG MARKET NEUTRAL FUND	
ITS	042433243	ADI - ALTERNATIVE INV A/C KALLISTA HIGH YIELD MAST	
ITS	042433409	BANIF BANCO DE INVESTIMENTO	
ITS	042433599	HENDERSON GLOBAL INVESTORS LTD A/C HENDERSON GLOBA	
ITS	042437889	FISCHER FRANCIS TREES & WATTS A/C DTA	
ITS	042438291	PIMCO A/C INTERNATIONAL 2428	
ITS	042439760	BBVA PENSIONES SA EGFP A/C DISPONIVEL	
ITS	042440206	LONDON CLEARING HOUSE (LCH) A/C ICH TRIPARTY 105%	
ITS	042441014	ELGIN CAPITAL LLP	
ITS	042442087	JP MORGAN CHASE BANK A/C (E/C 23868)	
ITS	042442657	BLUEBAY ASSET MANAGEMENT LTD A/C FUND II	
ITS	042442814	PIMCO EUROPE LTD A/C 2400	
ITS	042445288	BBVA GESTION SA SGIIC A/C DINERO IV	
ITS	042445825	FINISTERRE CAPITAL LLC A/C FINSTERRE GLOBAL OPP FU	
ITS	042446245	BREVAN HOWARD ASSET MANAGEMENTLLP A/C BREVAN HOWAR	
ITS	042446260	ADI - ALTERNATIVE INV A/C HIGH YIELD	
ITS	042446492	ALLIANZ GBL INVESTORS KAG MBH A/C DRESDNER BANK 55	
ITS	042447813	TRUST AND INVESTMENT BANK	
ITS	042449645	ASHMORE INVESTMENT MGMT LTD A/C EMDF	
ITS	042450304	ING BELGIUM SA/NV A/C T/P SET 5 105%	
ITS	042453431	JPMORGAN AM (UK) LTD A/C 536789	
ITS	042454066	JP MORGAN CHASE BANK A/C (E/C 23872)	
ITS	042455188	ELGIN CAPITAL LLP A/C MAN COLEHERNE	
ITS	042455600	LOMBARD ODIER DH & CIE	
ITS	042455774	PUTNAM INVESTMENTS A/C LAERENES PENSION	
ITS	042457671	MUZINICH & CO LTD REF TRANS	
ITS	042459016	MOORE CAPITAL MANAGEMENT INC A/C MOORE CREDIT FUND	
ITS	042459495	AUTONOMY CAPITAL RESEARCH LLP	
ITS	042461764	JULIUS BAER INV MGMT INC A/C JBDFLLC	
ITS	042462770	ING INV MGMT (EUROPE) BV. A/C IRVTIG6	
ITS	042464313	PUTNAM ADVISORY COMPANY A/C 45C	
ITS	042464347	AXA INVESTMENT MGRS UK LTD A/C NON PROFIT FUND	
ITS	042464958	HBOS TREASURY SERVICES PLC A/C HBOS FRN	
ITS	042465039	ING INV MGMT (EUROPE) BV. A/C IRVT ING 773	
ITS	042465492	BARCLAYS GBL INVESTORS LTD REF NT000VSE99	
ITS	042466979	INSIGHT INV MGMT LTD A/C BOSIF	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	042467076	STATE STREET BK & TRUST CO A/C T/P SET 5 105	
ITS	042467472	MORGAN STANLEY IM LTD A/C 307	
ITS	042469536	MELLON BANK NA	
ITS	042472217	RESERVE INVEST CYPRUS	
ITS	042472340	CITIBANK NA REF STANDARD LIFE	
ITS	042475004	PICUS CAPITAL MANAGEMENT A/C PICUS VENATOR MASTER	
ITS	042475327	BLUECREST CAP MGMT LTD REF STRATEGIC	
ITS	042475996	PUTNAM ADVISORY COMPANY A/C 40U	
ITS	042476697	MIGNON GENEVA SA A/C ALPSTAR EQUITY SPV1 LTD	
ITS	042477174	CITIBANK NA A/C SKANDIA LIFE	
ITS	042484659	AVENUE CAPITAL REF AVENUE EUROPE MANAGEMENT	
ITS	042485029	MUZINICH & CO LIMITED A/C SEB II	
ITS	042486977	PUTNAM ADVISORY COMPANY A/C 4NS	
ITS	042487553	FIRST STATE INV MGMT UK	
ITS	042488015	AIG GBL INV CORP (EU) LTD A/C AIA SINGAPORE EMG MK	
ITS	042488023	AIG GBL INV CORP (EU) LTD A/C AIA SINGAPORE EMG MK	
ITS	042488031	AIG GBL INV CORP (EU) LTD A/C AIA BERMUDA EMEGING	
ITS	042489799	BLUECREST CAP MGMT LTD A/C ROTH	
ITS	042490037	AIG GBL INV CORP (EU) LTD A/C AIG GLOBAL AIABREM	
ITS	042490383	BGC INTERNATIONAL A/C CANTOR FITZGERALD SECS	
ITS	042497917	BLUEBAY ASSET MGMT LTD A/C BLUEBAY ACC PMI 57	
ITS	042500058	PUTNAM INVESTMENTS INC A/C PUTNAM INV ACC 8JZ	
ITS	042500504	JULIUS BAER INV MGMT INC A/C JBCBHY	
ITS	042501304	KBC BANK NV REF TRIPARTY SET 5	
ITS	042501502	UBS AG REF A/C TRIPARTY SET 5	
ITS	042502468	STATE STREET BK & TRUST CO A/C SS BOSTON	
ITS	042503011	BLUECREST CAP MGMT LTD A/C BCEMGFI	
ITS	042504845	OAKTREE CAP MGMT LTD A/C 864401	
ITS	042505495	CAPULA INVESTMENT MANAGEME A/C CAPULA GLOBAL RV VA	
ITS	042505693	DRESDNER BANK AG REF TRIPARTY SET 5 (EMG)	
ITS	042506469	CLERICAL MEDICAL IG LTD A/C ILFEUC	
ITS	042507541	ABERDEEN ASSET MANAGERS A/C BLOCK	
ITS	042511014	BLUEBAY ASSET MGMT LTD A/C COFABN	
ITS	042511394	LCH CLEARNET SA REF MTS ITALY	
ITS	042512657	OCEAN CAPITAL ASSOCIATES A/C OCEAN CAPITAL PARTNER	
ITS	042516799	BLUECREST CAP MGMT LTD A/C BLUECREST	
ITS	042518183	OAKTREE CAP MGMT LTD A/C 8646032	
ITS	042518191	OAKTREE CAP MGMT LTD A/C 8646042	
ITS	042519306	BGI A/C 3DGO	
ITS	042519777	ING INV MGMT (EUROPE) BV A/C IRVTIG860	
ITS	042520007	ING INV MGMT (EUROPE) BV A/C IRVTIG861	
ITS	042520700	AXA INVESTMENT MGRS UK LTD A/C SPRECTRIS	
ITS	042522342	ING INV MGMT (EUROPE) BV	
ITS	042523209	BANCO FINANTIA SFE REF MADEIRA BRANCH	
ITS	042550194	BLACK RIVER ASSET MGMT LLC A/C BLACK RIVER EM FI F	
ITS	042551713	PALLMALL FUNDS ICVC A/C SUEDKA PM4 FUND	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	042552323	ELLINGTON OVERSEAS PRTNRS LTD	
ITS	042553032	BGI A/C FIGADUB	
ITS	042553701	PIMCO EUROPE LTD A/C 6009	
ITS	042556381	BGI A/C FIGACY	
ITS	042556399	BGI FIXED INCOME GLOBAL A A/C 3D GLOBAL OPPORTUNIT	
ITS	042557389	DILLON READ CAPITAL MGMT A/C DILLON READ FIN PROD.	
ITS	042557413	MUZINICH & CO LIMITED A/C POST	
ITS	042557751	AXA INVESTMENT MGRS UK LTD A/C PORTLON	
ITS	042560623	AXA INVESTMENT MGRS UK LTD A/C ASLWPPNP	
ITS	042561290	UNIQA VERSICHERUNGEN AG A/C EMERGING MARKETS	
ITS	042564690	LB1 LIMITED	
ITS	042564708	LB2 LIMITED	
ITS	042564781	IBI (ISRAEL) LTD	
ITS	042565457	MORGAN STANLEY/TIKEHAU GIVE-UP	
ITS	042565655	PIMCO EUROPE LTD A/C 2879	
ITS	042566240	BEAR STEARNS ASSET MGNT A/C STRUCUTRED RISK PARTNE	
ITS	042569376	KENILWORTH INVEST 1 LTD	
ITS	042570648	F&C ASSET MGMT PLC A/C NORDCO	
ITS	042571547	CELF INVESTMNT ADVISOR LTD A/C CELF LOW LEVERED PA	
ITS	042572826	PIMCO EUROPE LTD A/C 2071	
ITS	042573857	MUZINICH & CO LIMITED A/C SACH	
ITS	042574624	UNION INV PRIVATFONDS GMBH A/C LU2022	
ITS	042575431	AVENUE CAPITAL A/C VAN KAMPEN	
ITS	042575837	ROBECO GROUP NV A/C RUYSDAEL	
ITS	042577189	ADI - ALTERNATIVE INV A/C ADI CREDIT ARB ABSOLU	
ITS	042577197	ADI - ALTERNATIVE INV A/C ADI CREDIT ARBITRAGES	
ITS	042577205	ADI - ALTERNATIVE INV A/C CONVEX VALOR	
ITS	042577213	ADI - ALTERNATIVE INV ADI CONVERT ABSOLU	
ITS	042580514	ADI - ALTERNATIVE INV A/C ADI CONVEX ABSOLU REF AD	
ITS	042903872	GUY BUTLER LIMITED	
ITS	042903930	CELF INVESTMNT ADVISOR LTD A/C CELL LOAN3	
ITS	042999516	ICCREA BANCA SPA REF PROPRIETARY	
ITS	046334272	SCH BOLSA S.V., S.A. REF BSN	
ITS	053000352	BANK NEGARA MALAYSIA	
ITS	053002283	DAVINGTON CO LTD	
ITS	053003984	TAISEI HOLLAND BV	
ITS	053004461	BANK OF EAST ASIA LTD	
ITS	053005930	NATIXIS (SINGAPORE BRANCH)	
ITS	053006300	YUANTA ASSET MANAGEMENT LTD	
ITS	053006425	AMERICAN EXPRESS BANK LIMITED SINGAPORE	
ITS	053007811	ING ASIA PRIVATE BANK LIMITED	
ITS	053008298	CHONG HING(NOMINEES) LIMITED	
ITS	053008801	GRANGE SECURITIES LIMITED	
ITS	053009692	JS CRESVALE SECS INTL LTD	
ITS	053009700	INDUSTRIAL BANK CO.LTD	
ITS	053010203	BANCO DE ORO - EPCI INC.	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	053010641	PCCW-HKT LIMITED	
ITS	053015533	CITIC SECURITIES CO LTD	
ITS	053018198	MARSHAL ADVISORS (BVI) LTD A/C EUGENIA III INV HLD	
ITS	053019030	P R NORTON PTY LIMITED	
ITS	053019048	B P I NORTON PTY LIMITED	
ITS	054000666	PROVINZIAL NORDWEST LEBENSVERSICHERUNG AG	
ITS	054003785	HSH NORDBANK AG	
ITS	054004296	UNIVERSAL INVESTMENT GMBH A/C MAIN II EUROSTOXX BR	
ITS	054007760	INVESCO ASSET MGMT DEUTSCHLANDGMBH A/C E-BEST OF E	
ITS	054011051	DWS INVESTMENT GMBH A/C SICAV TOP 50 EUROPE 03 304	
ITS	054015516	RAIFFEISEN CENTROBANK AG REF RCBK	
ITS	054024237	UNIVERSAL INVESTMENT GMBH A/C MAIN IV EUROPA GTI 1	
ITS	054025077	UNIVERSAL INVESTMENT GMBH A/C HP2-SSGA 4BHH	
ITS	054025085	UNIVERSAL INVESTMENT GMBH A/C HP2-UI 4BHE	
ITS	054028709	COMINVEST ASSET MGMT GMBH A/C CI FFM	
ITS	054360276	PIONEER INVESTMENTS AUSTRIA A/C MAIN JERABEK	
ITS	054360995	KARLSRUHER LEBENSVERS. AG REF MAIN	
ITS	054403365	FIRST PRIVATE INVESTMENT MGMT KAG MBH	
ITS	054413372	ALLIANZ GLOBAL INVESTORS KAG A/C PT MASTER 21 5520	
ITS	054416730	ALLIANZ GLOBAL INVESTORS KAG A/C 520029 BGI	
ITS	054426820	ALLIANZ GLOBAL INVESTORS KAG A/C 559879 FONDS ZUKU	
ITS	054428255	ALLIANZ GLOBAL INVESTORS KAG A/C DREPEN EBTR 55137	
ITS	054432281	ALLIANZ GBL INV ADV GMBH A/C 556778	
ITS	054918933	DEN DANSKE LUXEMBOURG	
ITS	055028393	ABN AMRO EQUITIES AUSTRALIA LIMITED	
ITS	055032601	SONY BANK INC	
ITS	055040497	JAPAN TRUSTEE SERVICES BANK -M #10511-2001 CHUO MI	
ITS	055040679	JAPAN TRUSTEE SERVICES BANK -M 10505-2001 CHUO MIT	
ITS	055041222	GARBAN CORPORATES LLC	
ITS	055041305	FORSYTH BARR	
ITS	055045611	BREVAN HOWARD (HK) LTD A/C ERNST CAP MMF LTD	
ITS	055047831	JAPAN TRUSTEE SERVICES BK -M #10516-2001 CHUO MITS	
ITS	055050728	MARTIN CURRIE INC A/C CHINA A	
ITS	055051874	JICHODO CO., LTD	
ITS	055055412	DRAKE MANAGEMENT LLC A/C DRAKE GLOBAL OPP (MASTER)	
ITS	055056337	HORIZON ASSET LIMITED A/C HORIZON PORTFOLIO I LTD	
ITS	057000002	MR KAMAL SHOUKRY	
ITS	060005659	EURIZON CAPITAL SGR SPA A/C SANPAOLO TREND	
ITS	060017084	SAN PAOLO BANK SA A/C OMNIBUS	
ITS	060023793	ARCA SGR SPA A/C GESTIONE SEPARATA REF BERICAPITAL	
ITS	060085040	BER BANCA	
ITS	060102951	BANCA GENERALI SPA REF PROMOTION	
ITS	060103850	KAIROS INV MGMT LTD A/C KAIROS FUND LIMITED (PROM)	
ITS	060117637	CONSULTINVEST AM SPA A/C CONSULTINVEST BILANCIATO	
ITS	060130135	BANCA IMI SPA	
ITS	060138427	MPS CAPITAL SERVICES BANCA PER LE IMPRESE SPA	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	060146347	BNP PARIBAS AM SGR SPA OBO BNL GLOBAL FUND PLC A/C	
ITS	060148541	GDP SIM SPA	
ITS	060149580	BCC DI ALBA LANGHE E ROERO	
ITS	060905817	CREDITO ARTIGIANO SPA	
ITS	063000384	CREDIT AGRICOLE ASSET MGMT A/C CAI PARIS	
ITS	063010060	DEXIA ASSET MGMT A/C DEXIA EURO CONVERTIBLE	
ITS	063010078	DEXIA ASSET MGMT A/C DEXIA BONDS EUROPE CONV.	
ITS	063012876	FORTIS IM FRANCE OBO FIM BELG. A/C FIMBELBGL	
ITS	063016174	ADI - ALTERNATIVE INV A/C AXIS PAN	
ITS	063019673	ADI - ALTERNATIVE INV A/C ADI CONVEX ABSOLU	
ITS	063020242	BNP PARIBAS ASSET MGMT A/C BEEP	
ITS	064002843	ARMONIA INVESTMENT CORP	
ITS	065009169	MOHAMMED SAEED MIAN	
ITS	089101810	0-3 DAY CLIENT MONEY BRIDGE	
ITS	089102503	0-3 DAY LEDGER MONEY BRIDGE	
ITS	089200612	TIMBER CUSTOMER SEGREGATION	
ITS	032100588	GLG PARTNERS LP FOR	
OTH	&AQUILINE		UNASSIGNED
OTH	&GENNX		UNASSIGNED
OTH	&GREENTECH		UNASSIGNED
OTH	&NCT		UNASSIGNED
OTH	&TUDOR		UNASSIGNED
TMS	95121895	STRATEGIC INVESTMENTS	UNASSIGNED
TMS	93111362	LEHMAN BROTHERS INC	JOSH TARNOW
TMS	95121745	AFG PRIVATE EQUITY TMS	JOSH TARNOW
TMS	95121897	LAMINAR	JOSH TARNOW
MTS	C1TD	QANTAS AIR	JOSH TARNOW
MTS	CAVV	LAMINAR LCPI MTS	JOSH TARNOW
MTS	QE1AD	BROMLEY/B96	JOSH TARNOW
MTS	QJMCS	CLARKS SUMMIT I	JOSH TARNOW
MTS	QX1DC	LAMINAR HOLDINGS	JOSH TARNOW
LIQ	SECTR424320	SECTR/424320	JOSH TARNOW
OTH	&CARBLBI		Shannon M. Bass
ITS	0760068J7	LB1 BASS	Shannon M. Bass
ITS	078006541	CARB NY ITS	Shannon M. Bass
TMS	93113091	CARB NY TMS	Shannon M. Bass
TMS	93117083	CAP ARB / TARNOW	Shannon M. Bass
TMS	93117910	LIPSKY TMS	Michael Lipsky
TMS	93118001	BASS LONG SHORT	UNASSIGNED
TMS	93118001	BASS LONG SHORT	UNASSIGNED
TMS	95121703	LB1 BASS TMS	Shannon M. Bass
TMS	95121934	LB1 LIPSKY	Michael Lipsky
MTS	G19L	CARB NY MTS	Shannon M. Bass
MTS	QLAWW	ROYALTY ASSET INVESTMENT LLC	Shannon M. Bass
LIQ	SECTR424140	SECTR/424140	Shannon M. Bass
LIQ	SECTR424220	SECTR/424220	Shannon M. Bass

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
LIQ	SECTR440890	SECTR/440890	Michael Lipsky
TMS	93117840	EQUITY LONG/SHORT	Steve Kincade
ITS	07200CQ25	GPS LATAM ITS	Bo Bazylevsky
TMS	93117960	DURNEY-BONDS	UNASSIGNED
MTS	GAO5	DURNEY-TREASURY	UNASSIGNED
LIQ	SECTR561690	SECTR/561690	UNASSIGNED
LIQ	SECTR561700	SECTR/561700	UNASSIGNED
ITS	07100BJ00	KING OPAL ITS	Dennis King
ITS	07300BCR6	LEHMAN OFFSHORE	UNASSIGNED
ITS	0760068K4	GPS PRIV EQU ITS	Dennis King
TMS	93117537	DENNIS KING TMS	Dennis King
TMS	95121700	GPS PRIVATE EQUITY TMS	Dennis King
MTS	QLADG	ROYALTY ASSET INVESTMENT LLC	Dennis King
MTS	QQ1LL	LB GPS LIGHTFOOT MTS BOOK	Dennis King
LIQ	SECTR475690	SECTR/475690	Dennis King
LIQ	SECTR480560	SECTR/480560	Dennis King
ITS	0730049X3	PHELPS - BASIS ITS	Michael Edward John Phelps
TMS	93117311	PHELPS VOL TMS	Michael Edward John Phelps
TMS	93117312	PHELPS BASIS TMS	Michael Edward John Phelps
TMS	93117316	PHELPS VALUE TMS	Michael Edward John Phelps
TMS	93117647	GPS JV	Michael Edward John Phelps/Sean Shannon/
TMS	93118011	CURVE JV	Michael Edward John Phelps
LIQ	SECTR424260	SECTR/424260	Michael Edward John Phelps
OTH	&HGCM		Russell J Brownback III
ITS	071006381	RUSS BROWNBACK	Russell J Brownback III
ITS	07100BH36	BROWNBACK PRIV EQU	Russell J Brownback III
TMS	93111399	RUSS BROWNBACK	Russell J Brownback III
MTS	G17M	RUSS BROWNBACK	Russell J Brownback III
OTH	&GPS		Rick M. Rieder
ITS	07100BH02	RIEDER PRIV EQ ITS	Rick M. Rieder
ITS	07100BJ18	RIEDER OPAL	Rick M. Rieder
ITS	0740063K1	PRINCIPAL STRATGS	Rick M. Rieder
TMS	93117304	PRINCIPAL STRATEGIES TMS	Rick M. Rieder
TMS	93117674	GPS MACRO TMS	Rick M. Rieder
TMS	93117746	GPS VOL 2 TMS	Rick M. Rieder
TMS	93118009	GPS PUBLIC PE	Rick M. Rieder
TMS	95121705	RIEDER PRIVATE EQUITY TMS	Rick M. Rieder
MTS	G1W7	PRINCIPAL STRATEGIES MTS	Rick M. Rieder
MTS	QLAQQ	ROYALTY ASSET INVESTMENT LLC	Rick M. Rieder
MTS	QQ1MM	LB GPS LIGHTFOOT MTS BOOK	Rick M. Rieder
LIQ	SECTR478580	SECTR/478580	Rick M. Rieder
TMS	93117669	RIEDER 2 TMS	Rick M. Rieder
ITS	07200CQN9	SCT JV-CLO ITS	Patrick M. Frayne
OTH	&Z13		X
ITS	07100BH28	GTS PRIN INVEST	Anthony C. Stone
ITS	072006521	RISK ARB EUROPE	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	072008709	RISK ARB FID JV	UNASSIGNED
ITS	0730047F4	RISK ARB LBI	UNASSIGNED
ITS	07300BBN6	GTS GERMAN INV	
ITS	07300BBN6	GTS GERMAN INV	ANTHONY STONE
ITS	074004284	RISK ARB LB HOLDGS	ANTHONY STONE
ITS	074005778	NEWYORK RISK ARBITRAGE 2	UNASSIGNED
ITS	0740063R6	GTS YIELD ENHANCEM	Anthony C. Stone
TMS	93114200	MERGERS INVTMT TRD A/C LONG	UNASSIGNED
TMS	93114210	LIQUIDATION TRADING ACCT	UNASSIGNED
TMS	93114215	WPPS TRDG A/C	UNASSIGNED
TMS	93114220	CAPITAL MARKETS STRUCTURE	UNASSIGNED
TMS	93114222	RISK ARB LONG ACCOUNT #2	UNASSIGNED
TMS	93114225	YIELD ENHANCEMENT	UNASSIGNED
TMS	93114226	RISK ARB LONG ACCT	RISK ARBITRAGE
TMS	93114227	RISK ARB SHORT ACCT	RISK ARBITRAGE
TMS	93114229	RISK ARB BANK DEALS SHORT	RISK ARBITRAGE
TMS	93114240	HEDGE WARRANT TRD A/C	UNASSIGNED
TMS	93114245	TAX INVESTMENT TRD A/C LONG	UNASSIGNED
TMS	93114250	TAX INVESTMENT TRDG-SHORT	UNASSIGNED
TMS	93114260	RISK ARB DEPT	UNASSIGNED
TMS	93114265	WORKOUT ARBITRAGE A/C #1	UNASSIGNED
TMS	93114331	RISK ARB HIGH YIELD TRD BLCKED	UNASSIGNED
TMS	93114401	ENERGY INS MKT MAKER TRD BLCKD	UNASSIGNED
TMS	93114801	ENERGY INS MKT MAKER TRD A/C	UNASSIGNED
TMS	95121706	GTS PRIVATE/PIPE INV NON DTC	Anthony C. Stone
TMS	95123003	RISK ARB LONG DTC ELIGIBLE SEC	ANTHONY STONE
MTS	CAZB	HLT TRADING RISK ARB	X
MTS	GA0N	GTS HY MTS #2	UNASSIGNED
MTS	GAVL	GTS MTS YIELD ENCHANCEMENT	ANTHONY STONE
OTH	GFSADJ22258		UNASSIGNED
MTS	GMD5	RISK ARBITRAGE MTS LONG/SHORT	UNASSIGNED
MTS	GMVI	RISK ARBITRAGE	RISK ARBITRAGE
LIQ	RARB 231120	Risk Arbitrage Loans/231120	UNASSIGNED
OTH	&TAJINVESTMENT		UNASSIGNED
ITS	071001B26	PRIN EQ TRADING	Tarun Jotwani
ITS	078000D03	JAPAN PRINCIPAL IN	Masao Takakhashi
OTH	&GOA		UNASSIGNED
OTH	&GOG TBD		UNASSIGNED
ITS	071000MH3	H-AUZ	Kevin M. Caffrey
ITS	071009682	T-CV8	Benjamin A. Fuchs
ITS	07100BFS3	H-PCB	Steven Jun Qian / Roger Wu
ITS	07100BFT1	H-IPO	Steven Jun Qian / Roger Wu
ITS	073007Z09	H-KME	Benjamin A. Fuchs
ITS	077003788	VOL TRAD-NEW ISS	Benjamin A. Fuchs
ITS	0770090G4	T-CV4LBJ	Benjamin A. Fuchs
ITS	078003605	LBAC LONG CALL	Benjamin A. Fuchs

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0780070N2	T-LSJ	UNASSIGNED
OTH	GFSADJ45533		UNASSIGNED
ITS	0780070F9	BOND TRDNG REL VAL	UNASSIGNED
ITS	071000MQ3	CONVERTIBLES	Artur Piasecki
ITS	071000MP5	INDIA	Artur Piasecki
ITS	071000NW9	CREDIT-TRADING	Artur Piasecki
ITS	071000NX7	CONVERTIBLE	Artur Piasecki
ITS	071001B42	GPSASCONV	Artur Piasecki
ITS	0710001L7	GTS INDIA TRADING LBIHMII/C13	Dennis N. Nitka Jr.
ITS	0710001Q6	IND FII GTS-TM	Dennis N. Nitka Jr.
ITS	071008BB1	KSK	Dennis N. Nitka Jr.
ITS	0730048D8	RISKARBASIA LBI	Graham Anderson
ITS	076007582	LBIE ASIA RISK ARB	Graham Anderson
ITS	076007590	LBIE AS RSK ARB LO	Graham Anderson
ITS	077003911	RISK ARBITRAGE ASIA	Graham Anderson
OTH	GFSADJ27808		UNASSIGNED
ITS	0720099V7	CAP ARB BONDS	ARUP ASADULLAH
ITS	0720099W5	CAP ARB EQUITY	ARUP ASADULLAH
MTS	4111	QUADRANT MTS	UNASSIGNED
LIQ	RARB 422810	Risk Arbitrage Loans/422810	ARUP ASADULLAH
ITS	0710017Z8	TG DAILY BOND LBIE	TARO GOTO
ITS	0710024X4	KS EQUITY LAURA	Kaan Sariaydin
ITS	0710024Y2	INDIA BONDS	Assan Din
ITS	072004KC7	JF CREDIT BONDLBIE	Jason Feasey
ITS	072004ZC1	BOND CR ARB CREDIT	Assan Din
TMS	95121888	MP PRIVATE EQUITY	Michael Edward John Phelps
LIQ	ADLNS422920	ADLNS (Assan Din)/422920	ASSAN DIN
LIQ	RARB 422920	Risk Arbitrage Loans/422920	Assan Din
OTH	&Z15		UNASSIGNED
ITS	07100BH44	GTS	Sean McGeary
ITS	072004V50	MERGERS	Florian Weidinger
ITS	072004V68	SPECIAL SITUATIONS	Florian Weidinger
ITS	072004V76	ENERGY	Florian Weidinger
ITS	072004V84	OTHER	Florian Weidinger
ITS	072004V92	MARKET HEDGE	Florian Weidinger
ITS	072004W00	INSURANCE	Florian Weidinger
ITS	072004WR1	HIGH YIELD	Florian Weidinger
ITS	072004XB5	HIGH YIELD LAURA	Florian Weidinger
ITS	074004276	SPECIAL SITUATIONS	Florian Weidinger
ITS	076005420	OTHER LPS	Florian Weidinger
ITS	079000584	ENERGY LAURA	Florian Weidinger
TMS	95017516	GTS US OPTIONS	Florian Weidinger
MTS	4ABC	BNC WHOLE LOAN REPURCHASES	Matthew C. Miller/Beth Pearson Frenzel
MTS	4ABD	FINANCE AMERICA WHOLE LOAN REP	Matthew C. Miller/Beth Pearson Frenzel
OTH	MCDPOST21745		Aadit Seshasayee
OTH	MCDPOST42377		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	GFSADJ21923		Aadit Seshasayee
OTH	MCDPREVIEW		UNASSIGNED
OTH	&PREFEMCDPRE		UNASSIGNED
OTH	&SPMLMCDPRE		UNASSIGNED
OTH	&COHANEIBD		UNASSIGNED
OTH	IBACFA		UNASSIGNED
LIQ	SYEXC289710	Syndicate - Excess Inventory/2	UNASSIGNED
LIQ	SYHLD289710	Syndicate - Hold Inventory/289	UNASSIGNED
LIQ	SYNBH289710	SYND -- BANKING HOLD INVENTORY	UNASSIGNED
LIQ	SYND 421270		UNASSIGNED
LIQ	INSYN411690	In Syndication/411690	LOAN SYNDICATE
LIQ	INSYN435340	In Syndication/435340	UNASSIGNED
LIQ	SYND 290960	IBD Shared Positions/290960	UNASSIGNED
LIQ	SYND 411690	IBD Shared Positions/411690	UNASSIGNED
LIQ	SYND 435340	IBD Shared Positions/435340	UNASSIGNED
OTH	&HGLOANS		UNASSIGNED
OTH	&LBCBSUMI4		UNASSIGNED
LIQ	AEGIS458170	Aegis Finance LLC/458170	UNASSIGNED
OTH	IBADHGFRLLBSF		UNASSIGNED
OTH	IBADREFRL		UNASSIGNED
OTH	IBADFRLHY		UNASSIGNED
OTH	IBADHYFRLLBI		UNASSIGNED
OTH	IBADHYFRLLBSF		UNASSIGNED
LIQ	SYND 259580	IBD Shared Positions/259580	UNASSIGNED
TMS	73410074	LB1 GROUP	UNASSIGNED
TMS	73410075	LB1 GROUP	UNASSIGNED
OTH	IBDMISC		UNASSIGNED
LIQ	FRLBK489240	FRL - BANKING/489240	Janine M. Shugan
LIQ	FRLBK489910	FRL - BANKING/489910	UNASSIGNED
OTH	&JVIBE		UNASSIGNED
LIQ	AGEN 208410	AGEN- Agency/208410	UNASSIGNED
LIQ	SYND 208350	IBD Shared Positions/208350	UNASSIGNED
LIQ	SYND 219720	IBD Shared Positions/219720	UNASSIGNED
LIQ	SYND 219830	IBD Shared Positions/219830	UNASSIGNED
LIQ	SYND 233190	IBD Shared Positions/233190	UNASSIGNED
LIQ	SYND 510990	IBD Shared Positions/510990	UNASSIGNED
LIQ	FRL 208380	FRL/208380	KAHN
LIQ	FRL 510970	FRL/510970	KAHN
LIQ	FRL 511030	FRL/511030	KAHN
LIQ	SUMIB208380	SUMIB-SUMITOMO BUYBACK/208380	UNASSIGNED
LIQ	SUMIB511030	SUMIB-SUMITOMO BUYBACK/511030	UNASSIGNED
LIQ	FRL 218640	FRL/218640	RICHARD HOWELL
LIQ	SYND 259530	IBD Shared Positions/259530	UNASSIGNED
ITS	07100CQ67	FALCON LB CARRY	UNASSIGNED
ITS	072000BN1	IBD INVESTMENT ACC	UNASSIGNED
OTH	NBEFRL 218640		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	NBEFRL 511030		UNASSIGNED
TMS	93117684	DALEV	Richard S. Thoms
TMS	93117685	DALEV	Richard S. Thoms
OTH	DPRBS		Richard S. Thoms
MTS	GALQ	DALEV MTS ACCOUNT	Richard S. Thoms
LIQ	RTHOM520900	RTHOM (Richard Thoms)/520900	Richard S. Thoms
OTH	EDCADJ		Peter C. Ramsey
ITS	074005943	NY EURO CONV TRDG	Richard J. Gatward
TMS	93115378	SPV-A/C CONV SECS TRADING	Richard J. Gatward
TMS	93115394	DUN-RICHARD GATWARD	Richard J. Gatward
TMS	93117053	PRO-A/C CONV SEC TRADING	Richard J. Gatward
TMS	93117151	PROCREDIT	Peter C. Ramsey
TMS	93117152	PROVOL	Peter C. Ramsey
TMS	93117153	PROVIEW	Peter C. Ramsey
TMS	93117154	FACILWASH	Soumitra Sharma
TMS	93117217	FINANCIALS	Bruce Spolansky
TMS	93117218	HEALTHCARE	UNASSIGNED
TMS	93117219	MANDATORIES	Bruce Spolansky
TMS	93117220	TECHNOLOGY	Kevin E. Lowe
TMS	93117221	TELECOM	Kevin E. Lowe
TMS	93117505	INDUSTRIALS	Bruce Spolansky
TMS	93117706	HE5	UNASSIGNED
TMS	93117707	OD2	UNASSIGNED
TMS	93117709	EN5	David C. Sposito
TMS	93117710	HE6	David Brower
TMS	93117750	CENTRAL LONG/SHORT	Peter C. Ramsey
TMS	93117876	PROCREDIT SEG TMS	UNASSIGNED
TMS	93117877	EN5 SEG TMS ACCT	UNASSIGNED
OTH	DERIVS		Richard J. Gatward
OTH	GFSADJ25534		Richard J. Gatward
OTH	GFSADJ77001		Richard J. Gatward
LIQ	PRAMS520910	PRAMS (Peter Ramsey)/520910	Peter C. Ramsey
OTH	&CFR		UNASSIGNED
OTH	&CFS		UNASSIGNED
OTH	&HJN		UNASSIGNED
OTH	&LBCBSUMI6		UNASSIGNED
LIQ	AEGIS768170	Aegis Finance LLC/768170	UNASSIGNED
OTH	GFSADJ25142		UNASSIGNED
OTH	HGFRLLBI		UNASSIGNED
OTH	&FHA		UNASSIGNED
OTH	HYFRLLBI		UNASSIGNED
OTH	HYFRLLBSF		UNASSIGNED
ITS	0780018Y3	INVST IN BOVESPA	UNASSIGNED
TMS	93117161	LEHMAN BROS	UNASSIGNED
OTH	GFSADJ78501		UNASSIGNED
OTH	T0009		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	TALACCR		UNASSIGNED
OTH	&AMP		Timothy R. Genirs
OTH	&PLP		Timothy R. Genirs
ITS	071005D33	XGL LBIE	Timothy R. Genirs
ITS	0730046N8	INTL BOOK-JOC	John A. Cassarini
ITS	0740058Y8	MARK MAY IMY	Mark S. May
ITS	078006558	INTL BK-TIM GENIRS	Timothy R. Genirs
TMS	93115462	PROPRIETARY LISTED-GENIRS	Timothy R. Genirs
TMS	93117040	PROPRIETARY LISTED MCGILL	DISCONTINUED
TMS	93117041	PROPRIETARY LISTED-MJS	Matthew T. Jenkin
TMS	93117042	FUNDAMENTAL L/S TEAM	John A. Cassarini
TMS	93117046	FUNDAMENTAL L/S TEAM	Brian Clifford
TMS	93117047	FUNDAMENTAL L/S TEAM	Michael Nance
TMS	93117639	MARK MAY MMI	Mark S. May
TMS	95121757	MAY ZALTZMAN PIPE	Mark S. May
TMS	95121833	MID CAP PIPE	Brian Clifford
OTH	&OFP		Michael Blaustein
OTH	&OPF		Michael Blaustein
TMS	93111384	SPECIAL RELATIVE VALUE	Michael Blaustein
TMS	93115323	SPECIAL CONVERTIBLE BOND	Michael Blaustein
TMS	93115813	SPECIAL CAPITAL STRUCTURE	Michael Blaustein
TMS	93117559	SPECIAL PORTFOLIO	Michael Blaustein
TMS	95121710	SPECIAL PORTFOLIO 2 LB1 GROUP	Michael Blaustein
OTH	&FVE		UNASSIGNED
TMS	93117535	IRENE GARBER PROP	Irene Garber
TMS	93117555	IRENE GARBER VOLATILITY	Irene Garber
TMS	93117591	IRENE GARBER NASDAQ	Irene Garber
TMS	93117595	IRENE GARBER OPPORTUNITY	Irene Garber
TMS	93107154	LEHMAN SYND BLOCK 1	UNASSIGNED
TMS	93107483	LEHMAN BROTHERS	UNASSIGNED
TMS	93107486	LEHMAN BROTHERS	UNASSIGNED
TMS	93107488	LEHMAN BROTHERS	UNASSIGNED
TMS	93107497	LEHMAN SYND BLOCK 1	UNASSIGNED
TMS	93107814	LEHMAN BROTHERS	UNASSIGNED
TMS	93107815	LEHMAN BROTHERS	UNASSIGNED
TMS	93115417	T24 CHRIS TOOLAN FACILITATION	Christopher O. Toolan
TMS	93116200	BASIC MATERIALS PROP	Christopher O. Toolan
TMS	93117197	JIM EVERETT NASDAQ	James M Everett Jr.
TMS	93117643	CHRIS TOOLAN NASDAQ	Christopher O. Toolan
TMS	93117962	JAYME MUNNELLY LST	Jayme Munnelly
TMS	93117963	JAYME MUNNELLY OTC	Jayme Munnelly
OTH	GFSADJ75381NO		UNASSIGNED
OTH	LSYOIL		Christopher O. Toolan
ITS	07200CPP5	ELECTRONIC TRADING	Eric J. Johnston
TMS	93116071	DIRECT CHANNEL FACILITATION	Eric Johnston
TMS	93116072	DIRECT CHANNEL ERROR ACCT	Eric Johnston

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117527	ROBIN HALPERN NASDAQ	Robin Halpern
TMS	93117528	ROBIN HALPERN LISTED	Robin Halpern
TMS	93117883	TIM O'NEILL SM CAP LISTED	Tim ONeill
TMS	93117884	TIM O'NEILL SM CAP NASDAQ	Tim ONeill
TMS	93117965	J FEINBERG LISTED	Jason B Feinberg
TMS	93117966	J FEINBERG NASDAQ	Jason B Feinberg
TMS	93117967	J FEINBERG PROP	Jason B Feinberg
TMS	93117969	R HALPERN PROP	Robin Halpern
OTH	LSYCPR		Paul J. Sangimino
ITS	0730047G2	KMCHUGH PROP EUROP	Kenneth G. McHugh
ITS	0730048F3	K MCHUCH PROP ASIA	Kenneth G. McHugh
ITS	077000776	NY JAPAN PROP BOOK	Kenneth G. McHugh
ITS	077006740	MEXICO PRODUCTION	Kenneth G. McHugh
ITS	077006757	CANADIAN PRODUCTION	Kenneth G. McHugh
ITS	078003993	MEXICO PROP	Kenneth G. McHugh
ITS	078004058	CANADIAN PRODUCTION	Kenneth G. McHugh
ITS	078004413	P&N EUROPE I PROP	Kenneth G. McHugh
TMS	93113015	OTC TRD FGN CURRENCY	Kenneth G. McHugh
TMS	93113038	CANADA TRADING ACCT	Kenneth G. McHugh
TMS	93113047	BRAZIL TRADING ACCOUNT	Kenneth G. McHugh
TMS	93113049	LEHMAN BROTHERS INC	UNASSIGNED
TMS	93113053	SOUTH/CENTRAL AMERICAN TRADING	Kenneth G. McHugh
TMS	93115821	EUROPE CASH RISK TRD:TECH	Kenneth G. McHugh
TMS	93115822	ASIA CASH RISK TRD: TECH	Kenneth G. McHugh
TMS	93118008	EMERGING MEDIA	Kenneth G. McHugh
TMS	93116040	PAUL BELL-LISTED FACILITATION	Paul Bell
TMS	93116066	PAUL BELL-NASDAQ FACILITATION	Paul Bell
TMS	93117034	JAMES GALLAGHER LISTED FACIL	James Gallagher
TMS	93117371	ENERGY AND UTILITIES PROP	UNASSIGNED
TMS	93117866	JIM GALLAGHER OTC	James Gallagher
TMS	93107404	SYNDICATE	UNASSIGNED
TMS	93107793	LEHMAN BROTHERS	UNASSIGNED
TMS	93111463	LEHMAN BROTHERS	Eric J. Johnston
TMS	93115444	T39 ERIC JOHNSON FACILITATION	Eric J. Johnston
TMS	93116214	FINANCIALS PROP	Eric J. Johnston
TMS	93117888	MICHAEL DICK SM CAP NASDAQ	Michael Dick
TMS	93117971	J EVERETT LISTED	James M Everett Jr.
TMS	93117972	K EVERETT NASDAQ	James M Everett Jr.
TMS	93117974	M MURPHY LISTED	Matthew W. Murphy
TMS	93117975	M MURPHY NASDAQ	Matthew W. Murphy
TMS	93117977	MIKE DICK PROP	Michael Dick
TMS	93117978	M DICK REITS LIST	Michael Dick
TMS	93117979	M DICK REITS OTC	Michael Dick
TMS	93115840	RYAN ROMANOWSKI-FACILITAT	Ryan E. Romanowski
TMS	93117894	KEN SHELDON SM CAP NASDAQ	Kenneth M. Sheldon
TMS	93117980	P SANGIMINO LISTED	Paul J. Sangimino

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117981	P SANGIMINO NASDAQ	Paul J. Sangimino
TMS	93117982	P SANGIMINO PROP	Paul J. Sangimino
OTH	SYHLC		Woojin Choi
TMS	93117502	LX FACILITATION TRADING	MICHAEL BLEICH
OTH	&AP2		Eric J. Johnston
TMS	93111461	LISTED LIQUIDATION WASH BOOK	Eric J. Johnston
TMS	93111482	DESK HEDGING ACCOUNT	Eric J. Johnston
TMS	93115797	DESK PROP TRADING	Eric J. Johnston
TMS	93116462	LIQUIDATION	Eric J. Johnston
TMS	93117155	B/D DIRECT TO MARKET	Eric J. Johnston
TMS	95016503	BATS	Eric J. Johnston
ITS	0730048N6	SINGLE STOCK WASH	Imad S. Labban
TMS	93116417	LEHMAN BROTHERS	Imad S. Labban
TMS	93107292	SYNDICATE	UNASSIGNED
TMS	93107572	SYNDICATE	UNASSIGNED
TMS	93110001	BOND FUTURES TRADING	UNASSIGNED
TMS	93111454	LEHMAN BROTHERS	COURTNEY DI TULLIO
TMS	93115314	AVERAGE PRICE	UNASSIGNED
TMS	93115743	NEUBERGER BERGMAN PAM	UNASSIGNED
TMS	93116043	PASCAL BANDELIER-NASDAQ FACILI	Pascal D Bandelier
TMS	93116064	COURTNEY DI TULLIO-LISTED FAC	COURTNEY DI TULLIO
TMS	93116065	PASCAL BANDELIER-LISTED FACIL	Pascal D Bandelier
TMS	93117542	TECH TRADING PROP	David A. Siffringer
TMS	93117754	IAN LINDE NASDAQ	IAN LINDE
TMS	93117755	IAN LINDE LISTED	IAN LINDE
TMS	93117889	COURTNEY SIM CAP N	COURTNEY DI TULLIO
TMS	93117891	SCOTT BROOKS SM CAP NASDAQ	SCOTT BROOKS
OTH	LSYTEC		Pascal D Bandelier
TMS	93117984	WOOJIN CHOI LISTED	Woojin Choi
TMS	93117985	WOOJIN CHOI NASDAQ	Woojin Choi
TMS	93117986	WOOJIN CHOI PROP	Woojin Choi
TMS	93117987	JOHN BOYCE LISTED	John Boyce
TMS	93117988	JOHN BOYCE NASDAQ	John Boyce
TMS	93117989	JOHN BOYCE PROP	John Boyce
TMS	93117992	RYAN MUNCH PROP	Ryan Munch
OTH	GFSADJ27643		UNASSIGNED
TMS	93116392	E-CONNECTIVITY AVG PX	UNASSIGNED
TMS	93117393	LEHMAN BROS	UNASSIGNED
ITS	0730048Z9	FIDELITY BKGE NFIS	Imad S. Labban
TMS	93116482	B/D RETAIL TRADING	Imad S. Labban
TMS	93117198	B/D SERVICES PRINCIPAL TRD 1	Imad S. Labban
OTH	&IDG		UNASSIGNED
ITS	071002X38	ITS RISK TRADING	UNASSIGNED
ITS	0740056K0	EUROPE WASH BOOK	Clifford B Ackers
ITS	076009653	LBI-SS4	Clifford B Ackers
TMS	93111530	LEHMAN BROTHERS INC	Clifford B Ackers

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93115777	RELATIVE VALUE AVERAGE PRICE	Clifford B Ackers
ITS	074005026	FOREIGN PRODUCTS	Clifford B Ackers
TMS	93111508	LEHMAN BROTHERS INC	Clifford B Ackers
TMS	93115500	PRINCIPAL ACCT# 1	Clifford B Ackers
TMS	93117061	RELATIVE VALUE TRADING	Clifford B Ackers
TMS	93117224	INDEX TRADING	Clifford B Ackers
TMS	93117261	MEAN REVERSION	Clifford B Ackers
OTH	GFSADJ24604		Clifford B Ackers
TMS	93114714	PROP TRADING	John Minervini
TMS	95121793	N-IVOL3	John Minervini
TMS	95200026	N-IVOL TMS ACCOUNT	John Minervini
TMS	93111621	RUSSELL 1000	Jared Dillian
TMS	93111623	DJ TECH	Jared Dillian
TMS	93111624	RUSSELL 2000 (EQ 710)	Jared Dillian
TMS	93111625	S&P 500 VALUE	Jared Dillian
TMS	93111626	S&P 500 GROWTH	Jared Dillian
TMS	93111627	RUSSELL 2000 VALUE	Jared Dillian
TMS	93111628	RUSSELL 2000 GROWTH	Jared Dillian
TMS	93111629	RUSSELL 1000 VALUE	Jared Dillian
TMS	93111630	RUSSELL 1000 GROWTH	Jared Dillian
TMS	93111631	DJ US FINANCIAL SECTOR	Jared Dillian
TMS	93111632	DJ US TELECOMMUNICATIONS	Jared Dillian
TMS	93111633	DJ US UTILITIES	Jared Dillian
TMS	93111634	DJ US TOT MKT	Jared Dillian
TMS	93111635	DJ US REAL EST	Jared Dillian
TMS	93111636	DJ US INDS IDX	Jared Dillian
TMS	93111637	DJ US HTLHCRE	Jared Dillian
TMS	93111638	DJ US FINL SVC	Jared Dillian
TMS	93111639	DJ US ENGY IDX	Jared Dillian
TMS	93111640	DJ US CYCL IDX	Jared Dillian
TMS	93111641	DJ US NON CYCL	Jared Dillian
TMS	93111643	DJ US BASIC IDX	Jared Dillian
TMS	93111644	RUSSELL 3000	Jared Dillian
TMS	93111645	COHEN & STEERS REALTY	Jared Dillian
TMS	93111646	WIRELESS HLDRS	Jared Dillian
TMS	93111647	CBOE S&P 100	Jared Dillian
TMS	93111648	SOFTWARE HLDRS	Jared Dillian
TMS	93111649	ML MKT 2000	Jared Dillian
TMS	93111650	ML UTILITY TR	Jared Dillian
TMS	93111651	ML REG BK	Jared Dillian
TMS	93111652	S&P ENERGY	Jared Dillian
TMS	93111653	ML INTERNET	Jared Dillian
TMS	93111654	S&P TECHNOLOGY (EQ 729)	Jared Dillian
TMS	93111655	ML BIOTECH	Jared Dillian
TMS	93111656	S&P FINANCIAL (EQ 728)	Jared Dillian
TMS	93111657	S&P BASIC INDUSTRIALS	Jared Dillian

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93111658	S&P CONSUMER SERVICES	Jared Dillian
TMS	93111659	S&P INDUSTRIALS	Jared Dillian
TMS	93111660	S&P CONSUMER STAPLES	Jared Dillian
TMS	93111661	S&P CYCLICALS	Jared Dillian
TMS	93111662	S&P UTILITIES	Jared Dillian
TMS	93111663	PHARM HLDRS	Jared Dillian
TMS	93111664	I SHARES S&P SMALLCAP 600	Jared Dillian
TMS	93111665	S&P (EQ 56)	Jared Dillian
TMS	93111667	SEMICONDUCTOR HLDRS	Jared Dillian
TMS	93111668	INTERNET INFRASTRUCTURE	Jared Dillian
TMS	93111669	INTERNET ARCHITECTURE	Jared Dillian
TMS	93111670	TELECOM HLDRS	Jared Dillian
TMS	93111671	BROADBAND HLDRS	Jared Dillian
TMS	93111674	STREETTRACKS MS HIGH TECHS	Jared Dillian
TMS	93111676	STREETTRACKS SMALL CAP G	Jared Dillian
TMS	93111678	STREETTRACKS US GLOBAL TITANS	Jared Dillian
TMS	93111679	I SHARE BIOTECH	Jared Dillian
TMS	93111695	ISHARES MIDCAP 400 BARRA VAL	Jared Dillian
TMS	93111696	ISHARES MIDCAP 400 BARRA GRTH	Jared Dillian
TMS	93111697	ISHARE SMALLCAP 600 BARRA VAL	Jared Dillian
TMS	93111698	ISHARES S&P GLOBAL 100	Jared Dillian
TMS	93115544	MIDCAP (EQ 9)	Jared Dillian
TMS	93115566	ETF DESK-VAM	Jared Dillian
TMS	93115568	NDX STOCK (EQ 53)	Jared Dillian
TMS	93115570	DJIA (EQ 54)	Jared Dillian
TMS	93117115	ISHARES GOLDMAN SACHS NATURAL	Jared Dillian
TMS	93117124	VANGUARD CONSUMER STAPLES VIPS	Jared Dillian
TMS	93117125	VANGUARD ENERGY VIPERS	Jared Dillian
TMS	93117126	VANGUARD FINANCIALS VIPERS	Jared Dillian
TMS	93117127	VANGUARD GROWTH VIPERS	Jared Dillian
TMS	93117129	VANGUARD INDUSTRIALS VIPERS	Jared Dillian
TMS	93117135	VANGUARD REIT VIPERS	Jared Dillian
TMS	93117136	VANGUARD SMALL-CAP GROWTH VIP	Jared Dillian
TMS	93117137	VANGUARD SMALL-CAP VAL VIPERS	Jared Dillian
TMS	93117138	VANGUARD TELECOM SERVICES VIP	Jared Dillian
TMS	93117139	VANGUARD UTILITIES VIPERS	Jared Dillian
TMS	93117140	VANGUARD VALUE VIPERS	Jared Dillian
TMS	93117148	RUSSELL MICROCAP IWC	Jared Dillian
TMS	93117200	SPDR DIVIDEND ETF	Jared Dillian
TMS	93117206	STREET TRACKS KBW BANK ETF	Jared Dillian
TMS	93117207	STREET TRACKS KBW CAP MKT ETF	Jared Dillian
TMS	93117208	STREET TRACKS KBW INS ETF	Jared Dillian
TMS	93117250	SPDR SEMICONDUCTORS	Jared Dillian
TMS	93117251	SPDR BITOTECH	Jared Dillian
TMS	93117252	SPDR HOMEBUILDERS	Jared Dillian
TMS	93117288	UNITED STATES OIL FUND LP	Jared Dillian

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117319	DJ US BROKER DEALERS	Jared Dillian
TMS	93117320	DJ US INSURANCE	Jared Dillian
TMS	93117321	DJ US REGIONAL BANKS	Jared Dillian
TMS	93117322	DJ US OIL & GAS EXPL & PROD	Jared Dillian
TMS	93117325	DJ US HEALTH CARE PROVIDERS	Jared Dillian
TMS	93117326	DJ US MEDICAL DEVICES	Jared Dillian
TMS	93117327	DJ US AEROSPACE & DEFENSE	Jared Dillian
TMS	93117328	DJ US HOME CONSTRUCTION	Jared Dillian
TMS	93117329	VANGUARD EXTENDED MARKET VIPER	Jared Dillian
TMS	93117349	MARKET VECTORS GOLD MINERS ETF	Jared Dillian
TMS	93117482	SPDR OIL & GAS EXPLORATION	Jared Dillian
TMS	93117483	SPDR PHARMACEUTICALS	Jared Dillian
TMS	93117484	KBW REGIONAL BANK	Jared Dillian
TMS	93117485	SPDR RETAIL	Jared Dillian
TMS	93117486	FIRST TRUST NASDAQ-100 EQUAL	Jared Dillian
TMS	93117487	FIRST TRUST NASDAQ-100 TECH	Jared Dillian
TMS	93117488	SPDR OIL AND GAS EQUIPMENT	Jared Dillian
TMS	93117489	SPDR METALS AND MINING	Jared Dillian
TMS	93117497	RYDEX ETF TRUST S&P 500 EQ W I	Jared Dillian
TMS	93117562	FDN-FIRST TRUST DJ INTERNET	Jared Dillian
TMS	93117565	FBT-FIRST TRUST AMEX BIO	Jared Dillian
TMS	93117610	SLX MKT VECTORS STEEL IND FD	Jared Dillian
TMS	93117661	ISHARES MORNINGSTAR SMALL CORE	Jared Dillian
TMS	93117662	ISHARES MORNINGSTAR MID VALUE	Jared Dillian
TMS	93117663	ISHARES MORNINGSTAR MID GROWTH	Jared Dillian
TMS	93117666	ISHARES MORNINGSTAR LARGE GRTH	Jared Dillian
TMS	93117727	POWERSHARES VALUE	Jared Dillian
TMS	93117738	POWERSHARES DYN SE	Jared Dillian
TMS	93117739	POWERSHARES DYB	Jared Dillian
TMS	93117743	POWERSHARES DYN BL	Jared Dillian
TMS	93117757	POWERSHARES DYN BA	Jared Dillian
TMS	93117762	POWERSHARES DYN FO	Jared Dillian
TMS	93117765	POWERSHARES DYN HE	Jared Dillian
TMS	93117766	POWERSHARES DYN IN	Jared Dillian
TMS	93117767	POWERSHARES DYN L	Jared Dillian
TMS	93117770	POWERSHARES DYN LE	Jared Dillian
TMS	93117774	POWERSHARES DYN ME	Jared Dillian
TMS	93117780	POWERSHARES DYN PH	Jared Dillian
TMS	93117781	POWERSHARES DYN RE	Jared Dillian
TMS	93117787	POWERSHARES DYN UT	Jared Dillian
TMS	93117794	POWERSHARES FTSE R	Jared Dillian
TMS	93117797	POWERSHARES FTSE R	Jared Dillian
TMS	93117800	POWERSHARES GLOBA	Jared Dillian
TMS	93117805	POWERSHARES VALUE	Jared Dillian
TMS	93117811	RYDEX S&P EQ WG	Jared Dillian
TMS	93117954	FIRST TRUST VALUE	Jared Dillian

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93120015	ISHARES TRUST RUSSELL 3000 GRT	Jared Dillian
TMS	93120016	ISHARES S&P SMALLCAP 600 BARRA	Jared Dillian
TMS	93120017	ISHARES TRUST RUSSELL 3000 VAL	Jared Dillian
TMS	93120018	RETAIL HOLDERS	Jared Dillian
TMS	93120019	OIL SERVICE HLDRS	Jared Dillian
TMS	93120020	VIPER TOTAL MKT	Jared Dillian
TMS	93120021	GOLDMAN NETWORKING	Jared Dillian
TMS	93120022	GLODMAN SEMICONDUCTOR	Jared Dillian
TMS	93120026	GOLDMAN SOFTWARE	Jared Dillian
TMS	93120027	RUSSELL MIDCAP	Jared Dillian
TMS	93120028	RUSSELL GROWTH	Jared Dillian
TMS	93120029	RUSSELL VALUE	Jared Dillian
TMS	93120035	ETF ACCOUNT	Jared Dillian
TMS	93120038	ISHARES MSCI JAPAN INDEX/NIK	Jared Dillian
TMS	93120039	GOLDMAN ISHARES	Jared Dillian
TMS	93120040	MISC ETF TRADING	Jared Dillian
TMS	93120042	BLDRS DEV MKTS 50 ADR	Jared Dillian
TMS	93120044	CUSTOMER FRIENDLY CREATIONS	Jared Dillian
TMS	93120048	ISHARES DOW JONES SELECT	Jared Dillian
TMS	93120049	ISHARES NYSE 100 INDEX FUND	Jared Dillian
TMS	93120050	ISHARES NYSE COMPOSITE	Jared Dillian
TMS	93120051	VANGUARD MID-CAP VIPERS	Jared Dillian
TMS	93120052	DJ US TRANS IDX	Jared Dillian
TMS	93120053	FIDELITY NASDAQ COMPOSITE	Jared Dillian
TMS	93120055	VANGUARD SMALL-CAP ETF	Jared Dillian
OTH	GFSADJ25038		Jared Dillian
ITS	076006154	DSK-LBF	Michael A. Schmanske
TMS	93111514	LEHMAN BROTHERS INC	Michael A. Schmanske
TMS	93111520	LEHMAN BROTHERS INC	Michael A. Schmanske
TMS	93113117	CUSTOMER FLOW INDEX	Michael A. Schmanske
TMS	93115662	PROPRIETARY EQUITY TRADING	Michael A. Schmanske
TMS	93115839	HDG OTC TRADING	Gerald A. Donini
TMS	93117558	N-IDX TMS ACCOUUNT	Michael A. Schmanske
TMS	93920195	LBSF N-XA2	Amit Mehrotra
TMS	95121501	LEHMAN BROTHERS FINANCE	Michael A. Schmanske
TMS	95121625	N-QQQ LBSF	Michael A. Schmanske
TMS	95121920	N-XA2 INELIGIBLE TMS	Amit Mehrotra
TMS	95126123	N-AMMILBF	Michael A. Schmanske
TMS	95126145	N-KDS TMS ACCOUNT	Michael A. Schmanske
TMS	93111571	INDEX ARB DESK JF1	Jared Dillian
TMS	93115505	INDEX ARB DESK 6MP	Jared Dillian
TMS	93115515	INDEX ARB DESK 1P6	Jared Dillian
TMS	93116402	OLSON PROP	Jared Dillian
TMS	93116495	LBI	Jared Dillian
TMS	93117961	N-FVC TMS ACCT	UNASSIGNED
OTH	SFLFL ADJ		Amit Mehrotra

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	&PVP		UNASSIGNED
TMS	93114751	PROP TRADING	UNASSIGNED
TMS	93115555	LEHMAN BROTHERS INC	Joseph J. Corcoran
TMS	93115587	ETF TRADING	Jared Dillian
TMS	93116010	MIKE 44	UNASSIGNED
TMS	93117693	N-7MK	Michael A. Schmanske
TMS	95120018	N-TBK TMS HEDGE ACCOUNT	Tian Yu
TMS	95121403	GLOBAL TELECOM BSKT ORIGINAL	Eric J. Schlanger
TMS	95121863	N-AB1 TMS ACCOUNT	Amit Mehrotra
TMS	95121872	N-STKV2 TMS ACCOUNT	Amit Mehrotra
TMS	95121876	N-IDZ TMS ACCOUNT	Joshua Spitz
OTH	GFSADJ23152NO		UNASSIGNED
OTH	GFSADJ24160		UNASSIGNED
ITS	071000707	BAS SELF FUNDED TR	Amit Mehrotra
ITS	072005655	BAS DIS STOCK	Amit Mehrotra
TMS	93111539	C/O LEHMAN BROTHERS	Amit Mehrotra
TMS	93113116	CUSTOMER FLOW-SINGLE STOCK	Tian Yu
TMS	93113186	PRP2	Joseph J. Corcoran
TMS	93115692	PROP	Tian Yu
TMS	93115831	OPTION PRICING	Eric J. Schlanger
TMS	93117173	N-CONS	Eric J.Schlanger
TMS	93117174	N-RTL1	Howard Alexander
TMS	93117175	N-NRG1	Eric J. Schlanger
TMS	93117176	N-FIN	Brian Bost
TMS	93117177	N-BOX	Brian T. Finn
TMS	93117179	N-SEM	Amit Mehrotra
TMS	93117491	N-SOF TMS HEDGE ACCOUNT	David Fillmore
TMS	93117603	N-BTC TMS ACCOUNT	Amit Mehrotra
TMS	93170733	SINGLE STOCK FUTURES	Amit Mehrotra
TMS	93920033	LBSF N-BAS	Amit Mehrotra
TMS	93920038	LBSF INC N-INT	David Fillmore
TMS	93920040	LBSF INC N-EM3	Joseph J. Corcoran
TMS	93920099	LBSF INC N-EM5	Eric J.Schlanger
TMS	93920100	LBSF INC N-EM2	Brian T. Finn
TMS	93920109	LBSF N-JOE	Amit Mehrotra
TMS	93920110	LBSF N-EMC	Brian Bost
TMS	93920138	LBSF N-SEC	Eric J. Schlanger
TMS	93920149	LBSF N-ND2	Joseph J. Corcoran
TMS	95121521	RETAIL TRADING	Howard Alexander
TMS	95121866	N-BOO2 TMS ACCOUNT	Brian T. Finn
TMS	95121921	N-AMSNGL INELIGIBLE TMS	Tian Yu
TMS	95121922	N-BAD INELIGIBLE TMS	Amit Mehrotra
TMS	95126118	N-EM4	Michael A. Schmanske
TMS	95126122	N-AMMSLBF	Tian Yu
TMS	95126130	N-SMC TMS ACCOUNT	Amit Mehrotra
TMS	95200019	N-BOO TMS HEDGE ACCOUNT	Brian T. Finn

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	VZCOLLCOLLAR		UNASSIGNED
TMS	93111525	PROGRAM AGENCY IM3	Imad S. Labban
TMS	93111687	PROFUNDS FACILITATION	Imad S. Labban
TMS	93115558	PROFUNDS CROSSING	Imad S. Labban
TMS	93116404	G CLOSE	Imad S. Labban
TMS	93116424	FINANCIAL SWAP	Imad S. Labban
TMS	93115513	TUDOR G VWAP	Imad S. Labban
TMS	93115576	G VWAP FACILITATION (EQ794)	Imad S. Labban
TMS	93116411	MILLENIUM (EQ11)	Imad S. Labban
TMS	93116460	SANTA FE G VWAP (EQ722)	Imad S. Labban
OTH	LEJV		UNASSIGNED
OTH	LEJVPRIN		UNASSIGNED
ITS	076009646	PROGRAM TRDG INTL	Imad S. Labban
ITS	078004454	AGPT AMERICAS TDG	Imad S. Labban
ITS	078004470	AGPT LDN TDG AMERI	Imad S. Labban
ITS	078004496	AGPT JAP TDG AMERI	Imad S. Labban
TMS	93111489	WORTHLESS SECURITIES	Imad S. Labban
TMS	93111517	PROGRAMS AVERAGE PRICE #1	UNASSIGNED
TMS	93111519	LONDON PROGRAM AVG PRICE	UNASSIGNED
TMS	93111532	ASIAN PROGRAM AVG PRICE	Imad S. Labban
TMS	93111682	PROGRAM CEA ACCOUNT	Imad S. Labban
TMS	93114444	BGI AVG PRICE	UNASSIGNED
TMS	93115541	RESIDUAL RISK (EQ 79)	Imad S. Labban
TMS	93115553	PROGRAM AGENCY 4AG	Imad S. Labban
TMS	93116101	PT SALES ERROR ACCOUNT	Imad S. Labban
TMS	93116408	PRINCIPAL TRADING	Imad S. Labban
TMS	93116421	SMALL CAP INVENTORY (EQ21)	Imad S. Labban
TMS	93116461	AUTO TRADER FACILITATION	Imad S. Labban
TMS	93116488	RESTRICTED NAMES	Imad S. Labban
TMS	93541020		UNASSIGNED
OTH	GFSADJ23117NO		UNASSIGNED
OTH	GFSADJ77411		Imad S. Labban
OTH	MPMFBL9E		UNASSIGNED
OTH	&BRP		Jonh Minervini
ITS	0730047D9	RISK TRADING INTL	Jonh Minervini
TMS	93111510	PROP TRADING	Andrew A. Ellner
TMS	93111564	PROP TRADING	Andrew A. Ellner
TMS	93113228	SPEC 18 OPTIONS	Andrew A. Ellner
TMS	93114716	PROP TRADING	Andrew A. Ellner
TMS	93114718	PROP TRADING	Andrew A. Ellner
TMS	93114728	INDUSTRY MOMENTUM	Andrew A. Ellner
TMS	93114734	PROBABILITY OF EARNINGS MISS	Andrew A. Ellner
TMS	93114738	PROP TRADING	Andrew A. Ellner
TMS	93114741	PROP TRADING	Andrew A. Ellner
TMS	93114754	PROP TRADING	Andrew A. Ellner
TMS	93114755	PROP TRADING	Andrew A. Ellner

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93115516	PROP TRADING	Andrew A. Ellner
TMS	93115545	PROP TRADING	Andrew A. Ellner
TMS	93115577	PROGRAM AGENCY TB8	Jonh Minervini
TMS	93115748	PROP TRADING	Andrew A. Ellner
TMS	93115766	PROP TRADING	Andrew A. Ellner
TMS	93115927	INDUSTRY PAIRS	Andrew A. Ellner
TMS	93115937	PROP TRADING	Andrew A. Ellner
TMS	93115938	PROP TRADING	Andrew A. Ellner
TMS	93115944	PRICE ESTIMATE REVISIONS	UNASSIGNED
TMS	93116401	PROP TRADING 2	Jonh Minervini
TMS	93116403	PROGRAM AGENCY DNB	Jonh Minervini
TMS	93116432	EQUAL WEIGHT/ CAP WEIGHT	Andrew A. Ellner
TMS	93117391	RISK 17	Jonh Minervini
TMS	93117394	RISK 15	Jonh Minervini
TMS	93117394	RISK 15	Jonh Minervini
TMS	93117395	RISK 14	Jonh Minervini
TMS	93117396	RISK 13	Jonh Minervini
TMS	93117397	RISK 12	Jonh Minervini
TMS	93117398	RISK 11	Jonh Minervini
TMS	93117614	3QQ	John Minervini
TMS	93117614	3QQ	John Minervini
OTH	&AMM		Kirill G. Gelman
TMS	93113109	AMM LBI	Kirill G. Gelman
TMS	93113114	AMM LBI	Kirill G. Gelman
TMS	93113115	AMM LBI	Kirill G. Gelman
TMS	93117297	N-AMM2 TMS HEDGE ACCOUNT	Kirill G. Gelman
OTH	&VPP		Olivier Durantel
TMS	93113262	MOMENTUM/MEAN REVERSION	Olivier Durantel
TMS	93113263	PARIS	Olivier Durantel
TMS	93113264	FUNDAMENTAL DATA	Olivier Durantel
TMS	93115848	OPTIONS 2	Olivier Durantel
TMS	93115849	OPTIONS 3	Olivier Durantel
TMS	93115850	OPTIONS 4	Olivier Durantel
TMS	93115852	OPTIONS 6	Olivier Durantel
TMS	93116087	QUANTS 2	Olivier Durantel
TMS	93116088	QUANTS 3	Olivier Durantel
TMS	93116089	QUANTS 4	Olivier Durantel
TMS	93116090	QUANTS 5	Olivier Durantel
TMS	93116092	QUANTS 7	Olivier Durantel
TMS	93117871	VEGA STRATEGY	Xiaolong Mou
TMS	93117913	FREQUENCY TRADING	Michael Edward Bleich
TMS	93117913	FREQUENCY TRADING	Michael Edward Bleich
ITS	0710009K1	COR -LBF	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	071000D18	N-COR	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	071000NS8	N-USS ITS 078 ACCT	UNASSIGNED
ITS	07100BRG6	N-USS	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	07100BRH4	N-USM	Montgomery Lee
ITS	07100BRJ0	N-USL	Montgomery Lee
ITS	0740031K0	N-USS	UNASSIGNED
ITS	0740031L8	N-USL	Montgomery Lee
ITS	0740031M6	N-USM	Montgomery Lee
TMS	93117862	N-USL	Montgomery Lee
TMS	93117862	N-USL	Montgomery Lee
TMS	93117863	N-USM	Montgomery Lee
TMS	93117863	N-USM	Montgomery Lee
TMS	93117864	N-USS	UNASSIGNED
TMS	93117864	N-USS	UNASSIGNED
TMS	95121596	COR-LBSF	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	95121794	N-USL	Montgomery Lee
TMS	95121795	N-USM	Montgomery Lee
TMS	95121796	N-USS	UNASSIGNED
ITS	073009201	WARRANT 015C/3	Jean-Sebastien Bret/Montgomery Lee
ITS	074007485	SPX LBSF	Jean-Sebastien Bret/Montgomery Lee
ITS	076006279	SPX LBF	Jean-Sebastien Bret/Montgomery Lee
TMS	93115419	MKT	Jean-Sebastien Bret/Montgomery Lee
TMS	93115870	SPX BUY BACKS	Jean-Sebastien Bret/Montgomery Lee
TMS	95121590	LBSF SPX	Jean-Sebastien Bret/Montgomery Lee
TMS	95121935	N-SPX INELIGIBLE TMS	Jean-Sebastien Bret/Montgomery Lee
OTH	&SVC		UNASSIGNED
ITS	077002699	TUM LBF	Kevin C. Murphy
ITS	078005998	NY WARRANT WASH	Montgomery Lee
TMS	93115142	PIM EQUITY AVERAGE PRICE ACCT	Kevin C. Murphy
TMS	93115387	LEHMAN BROTHERS INC	UNASSIGNED
TMS	93115957	LBI 144A WARRANT	UNASSIGNED
TMS	93116028	LBI SYNTHETIC JV	UNASSIGNED
TMS	95121401	EXD LBSF STOCK	Kevin C. Murphy
TMS	95121618	LBSF VOL AM FLIP ACCT LONG	UNASSIGNED
TMS	95121727	STRUCTURED FLOW VOL	Kevin C. Murphy
OTH	CNAFR		UNASSIGNED
OTH	GFSADJ24242		UNASSIGNED
OTH	GFSADJ25737		UNASSIGNED
OTH	GFSADJ26680		UNASSIGNED
OTH	GFSADJ27555		UNASSIGNED
ITS	071000681	TUV SELF FUNDED TR	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	072001498	WARRANT 015C/2	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	072001787	N-LOTC TRADING	Jean-Sebastien Bret/Montgomery Lee
ITS	076005768	DBA HEDGE	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	076006139	DPA-LBF	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	077002608	EQUITY DERIV LBF	Omar I. Gzouli/Rishabh Bhandari
TMS	93115869	DPE BUY BACKS	Omar I. Gzouli/Rishabh Bhandari
TMS	93116001	XDS BUYBACK LBI	UNASSIGNED
TMS	93116085	EDC LBI	Montgomery Lee/Omar I. Gzouli

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93920035	LBSF N-EDH	Kevin C. Murphy
TMS	93920067	LBSF INC N-EDC-WARRANTS	Omar I. Gzouli/Rishabh Bhandari
TMS	93920084	LEHMAN BROTHERS FINANCE SA	Kevin C. Murphy
TMS	93920105	LBSF N-DPE	Omar I. Gzouli/Rishabh Bhandari
TMS	93920124	LBSF N-TUV	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	93920154	LBSF N-DPA	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	95121513	FDS LBSF	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	95121515	XDS LBSF	UNASSIGNED
TMS	95121585	LBSF JEL	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	95200002	N-LOTC	Jean-Sebastien Bret/Montgomery Lee
TMS	95200014	OTC DERIVATIVES	Jean-Sebastien Bret/Montgomery Lee
TMS	95200018	N-LFV TMS HEDGE ACCOUNT	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	95200029	N-LSR	Montgomery Lee
ITS	072007263	EURO BCHS JAP AGEN	UNASSIGNED
ITS	074006230	NY JPN AGY WASH BOOK	UNASSIGNED
ITS	076007350	IOB ASIA TRADING	UNASSIGNED
ITS	076009117	JAPAN EQUITY SALES	UNASSIGNED
ITS	0770038N4	JAPAN CASH LBCCA WASH	UNASSIGNED
ITS	071005409	KOREA EQUITY SALES	UNASSIGNED
ITS	077006203	HK STOCKS ERROR ACCOUNT	UNASSIGNED
ITS	071000L43	LEVAN INDIA	Shanidze, Levan
ITS	071000L68	TRADING	Rajeev Ranjan
ITS	0710098C1	INDIA LEVAN CAY II	Shanidze, Levan
ITS	0710098D9	IND LEVAN F&O/B79	Rajeev Ranjan
ITS	0710098H0	IND LEVAN FACI/B79	Rajeev Ranjan
ITS	0710098Q0	SPECLSTCKSCASH/B79	Shanidze, Levan
ITS	0710098R8	INDIA RAJEEV /0B79	Rajeev Ranjan
ITS	07100CJ08	SPECLSTCKSCASH/31B	Shanidze, Levan
ITS	0730042D4	INDONSRCSHPROP/37B	Vaish, Pankaj
ITS	07400C419	INDIA LEVAN/C13	Shanidze, Levan
ITS	073003311	BLK TRD 1 ERR LBJ	UNASSIGNED
ITS	076002047	DES-OV	Yamamoto, Shuji
ITS	076002237	YUZ-2	Shuji Yamamoto
TMS	93113071	LEHMAN BROS	MCHUGH, KENNETH
OTH	GFSADJ27989		UNASSIGNED
ITS	071000MN0	SEA BLOCK TRADING JK/187	Jake Tang Seng Kee
ITS	071002851	BLOCK KOREA	Jake Tang Seng Kee
ITS	0710029H4	SEA CASH FD TR JK	Jake Tang Seng Kee,Christopher Liem
ITS	071004980	SEACASH ADR/GDR FACIL	Jake Tang Seng Kee, Jonathan Ryan, Chris
ITS	071006555	BLOCK TAIWAN	Jake Tang Seng Kee
ITS	071006563	BLOCK SINGAPORE	Jake Tang Seng Kee
ITS	071006571	ASEAN	Jake Tang Seng Kee
ITS	0710079M2	HSBC TRADING/187	Jonathan Ryan
ITS	07100BFM6	SEA CASH SG CL/187	Christopher Liem
ITS	07100BFP9	SEA CASH HK CL/187	Christopher Liem
ITS	072004R14	RENT A QF11	QFII

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	072004R22	RENT A QFII	QFII
ITS	072004SX3	CHINA A PROP	Jake Tang Seng Kee
ITS	0720060C4	AUS PL	JAKE KEE
ITS	076008804	ASIA EX-JAPAN EQ S	UNASSIGNED
ITS	077000784	NY NON-JPN WASH BOOK	UNASSIGNED
ITS	077003614	BLOCK HK	Jake Tang Seng Kee
ITS	077003697	ASIA - V	Jake Tang Seng Kee, Jonathan Ryan, Chris
ITS	077003754	PARITY BOOK	Jake Tang Seng Kee
ITS	0770038B0	SEACASH HK - JR3	Jonathan Ryan
ITS	0770038C8	SEACASH SG/ MALAY - JR4	Jonathan Ryan
TMS	93113076	LEHMAN BROS	UNASSIGNED
OTH	GFSADJ29793		UNASSIGNED
ITS	071009120	LBAC NIKKEI 300 ARB	Nicholas J Heather / Jinhui Sun
ITS	071009286	JR04-CASH	Nicholas J Heather / Jinhui Sun
ITS	071009328	LBAC TITAN ETF	Nicholas J Heather / Jinhui Sun
ITS	071009427	JR03-CASH	Nicholas J Heather / Jinhui Sun
ITS	071009500	GPT-950 (NY)	Paul Beresford
ITS	071009518	GPT-951 (LDN)	Paul Beresford
ITS	071009526	GPT-952 (TKY)	Paul Beresford
ITS	071009591	JR14-CASH	Nicholas J Heather / Jinhui Sun
ITS	071009641	JR06-CASH	Nicholas J Heather / Jinhui Sun
ITS	077008159	FBJP	Paul Beresford
ITS	078003506	LBACC NIKKEI 225	Nicholas J Heather / Jinhui Sun
ITS	078003522	LBAC ETF TOPIX	Nicholas J Heather / Jinhui Sun
ITS	078003571	JR02-CASH	Nicholas J Heather / Jinhui Sun
OTH	GFSADJ26266		UNASSIGNED
ITS	071005904	DELTA 1 SYNTHETIC	Nicholas J Heather / Jinhui Sun
ITS	077003812	AR01 INDEX REBALANCING 1	Nicholas J Heather / Jinhui Sun
ITS	077003960	AR07 PROP RISK 1	Nicholas J Heather / Jinhui Sun
ITS	078007614	AR03 PORT STRATEGY	Nicholas J Heather / Jinhui Sun
ITS	078007622	AR04 REVERSION	Nicholas J Heather / Jinhui Sun
ITS	078008661	AR08 PROP RISK 2	Karl Grossman
OTH	GFSADJ25532		UNASSIGNED
ITS	077002087	LBF RYDEX	Nicholas J Heather / Jinhui Sun
ITS	077009611	G'TEED VWAP ACCOUNT/LBJ	Nicholas J Heather / Jinhui Sun
ITS	078000932	GLOBAL PROGRAM TRADING	Nicholas J Heather / Jinhui Sun
ITS	078009255	JRAS-925	Nicholas J Heather / Jinhui Sun
OTH	GFSADJ22281		UNASSIGNED
ITS	0710024N6	HK - ASIA CUSTOMER	Paul Beresford
ITS	071002GF0	GPT NON YEN EUROPE	Paul Beresford
ITS	071002GG8	GPT NON YEN ASIA	Paul Beresford
ITS	071002TG4	FBAS	Paul Beresford
ITS	072003270	GPT-PBEU	Paul Beresford
ITS	072003288	GPT-PBAM	Paul Beresford
ITS	07200CPB6	GPT NONYEN- AMER	Paul Beresford
ITS	0730047Q0	HK ALLOCATION	Paul Beresford

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	078007044	AR02 INDEX REBALAN	Nicholas J Heather / Jinhui Sun
ITS	078008406	GPT-840 (NY)	Paul Beresford
ITS	078008463	GPT NON YEN RISK A	Nicholas J Heather / Jinhui Sun
ITS	0710079J9	H-CHK	Nigel Watts / Robert McGinley
ITS	0710080L1	UST FOR ASIA CB	NIGEL WATTS/ ROBERT MCGINLEY
ITS	07400C294	CONVTS ASIA FUTURES/OPTIONS	Watts, Nigel O
ITS	076004134	CVT FRONT ASIA	Nigel Watts / Robert McGinley
ITS	076004233	CONVERTIBLES HK	NIGEL WATTS/ ROBERT MCGINLEY
OTH	EP6EJ		ALI AHMED
OTH	GFSADJ24384		OTHER
OTH	GFSADJ24420		UNASSIGNED
OTH	TSTPF		UNASSIGNED
LIQ	FRKBK700800	FRKBK (Janine Shugan)/700800	Janine M. Shugan
LIQ	FRLBK709960	FRL - BANKING/709960	Janine M. Shugan
ITS	078005147	ASIA SYNDICATE-LON	UNASSIGNED
ITS	073007148	LBAC VOL.	Atsushi Omoto
ITS	076002401	LBAC LONG CALL-WAS	Atsushi Omoto
ITS	077000396	LBAC PARITY	Adam Garrett
ITS	078004579	LBAC VOL MGN	Atsushi Omoto
ITS	078004595	LBAC PARITY MGN	Adam Garrett
OTH	GFSADJ27215		UNASSIGNED
ITS	0710001J2	H-IND CAPITAL GROWTH	Paul Alexis Penkett
ITS	071000MG5	H-GRG	Dustin Sugasa
ITS	071000MT7	H-C24	Jahanzeb Naseer
ITS	071000NN9	T-C32 MGN	Atsushi Omoto
ITS	0710079C4	H-C22	Rohit Chulani
ITS	0710079K6	H-C31	Thomas Vilhauer
ITS	0710079L4	T-C32	Atsushi Omoto
ITS	07100CJ16	H-IN4	Jahanzeb Naseer
ITS	072004DM3	H-QFII STOCK BOOK	Paul Alexis Penkett
ITS	0730043F8	H-TCB	Thomas Vilhauer
ITS	0730043G6	H-TCB	Thomas Vilhauer
ITS	076001312	H-C14	Dustin Sugasa
ITS	076001320	H-C15 LBCCA - PRIVATE	Paul Alexis Penkett
ITS	076009315	H-LBIE STOCK BOOK	Paul Alexis Penkett
ITS	077003622	H-C12 LBCCA-KOREA BUSINESS	Paul Alexis Penkett
ITS	0770039G8	H-C16	Paul Alexis Penkett
ITS	0770039H6	H-C21	Peter Milliken
ITS	078007168	H-ACB AUSTRALIAN CB	Kevin M. Caffrey
ITS	078007663	H-C10 LBCCA - HK BUSINESS	Paul Alexis Penkett
ITS	078007671	H-C11 LBCCA-TAIWAN BUSINESS	Paul Alexis Penkett
ITS	078008695	H-SSC STOCK BOOK	Paul Alexis Penkett
ITS	078008786	LBCCA CB OUTRIGHT	Paul Alexis Penkett
OTH	GFSADJ24149		UNASSIGNED
OTH	GFSADJ27192		UNASSIGNED
OTH	LALSHR		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	077003929	H-KOS STOCK BOOK	Thierry Choffel
OTH	&GFSADJ20382		UNASSIGNED
ITS	071000P56	H-K01	Alex Nedelcu
OTH	GFSADJ22629		UNASSIGNED
ITS	073007221	T-CV7 STOCK ACCOUN	Antoine Fillet
ITS	073007353	T-CV7 MARGIN ACCOUNT	Antoine Fillet
OTH	GFSADJ24329		UNASSIGNED
OTH	GFSADJ27180		Paul Alexis Penkett
ITS	071000MC4	H-HK8	Antoine Fillet
ITS	071008Z33	H-KR9	Antoine Fillet
ITS	0720060T7	H-SG2	Antoine Fillet
ITS	078007697	H-QA1 LBCCA-AUS	Antoine Fillet
ITS	0710009Z8	H-HKS	Anthony Nate
ITS	071000NQ2	SGP MARGIN ACCT	LIU WALLACE
ITS	071000P31	H-HKU	Di Giandomenico, Gaetano
ITS	071000Q63	STRUCTURE PRODUCTS	Wallace Kai Yip Liu
ITS	07100BFX2	H-SSH	Anthony Nate
ITS	0720060V2	SST	Mennesson, Thomas
ITS	0720060W0	T-SSU	Di Giandomenico, Gaetano
ITS	076006071	H-SGP SEASIA STRUC	Wallace Kai Yip Liu
ITS	0760063F0	H-HKT	Mennesson, Thomas
ITS	077002244	H-KIN LBF STK BOOK	Wallace Kai Yip Liu / Arnaud Bastit
ITS	0770038R5	H-SSK	Wallace Kai Yip Liu / Arnaud Bastit
ITS	078004785	H-IBS STOCK BOOK	Alfred Leung
ITS	078004801	H-KIB STOCK BOOK	Arnaud Bastit
ITS	078004926	H-TIB STOCK BOOK	Arnaud Bastit
ITS	078008687	H-SSK STOCK BOOK	Wallace Kai Yip Liu / Arnaud Bastit
TMS	95126161	H-SGS	Alfred Leung
OTH	GFSADJ20131		UNASSIGNED
OTH	GFSADJ45527		UNASSIGNED
OTH	HKOTC		UNASSIGNED
OTH	&GFSADJ20384		UNASSIGNED
OTH	&GFSADJ24244		UNASSIGNED
ITS	071000525	T-SSB STOCK BOOK	Hidekazu Takahashi / Ryoichi Irisawa
ITS	071000939	T-SSE STOCK BOOK	Hidekazu Takahashi
ITS	071000D00	CERTIFICATE LBSNV	Alfred Leung
ITS	071000P23	T-STR STOCK	Hidekazu Takahashi
ITS	0710092F0	T- WSHE	Alfred Leung
ITS	0710094X9	T-WASH	Hidekazu Takahashi
ITS	071009708	T-ARL STOCK	ARNAUD BASTIT
ITS	072009525	T-SST STK BOOK	Hidekazu Takahashi
ITS	072009590	T-EOT STOCK BOOK	Alfred Leung
ITS	077002004	GED WTS SEC TOKYO	Alfred Leung
TMS	93115575	AGENCY INCENTIVE ACCT# 1	UNASSIGNED
TMS	95121582	EQUITY DERV TKY	UNASSIGNED
ITS	071000P98	H-KTT	Hugh Murray

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	0710010F9	HK WARRANTS DUMMY	Hugh Murray
ITS	071005516	H-WB1	Hugh Murray
ITS	073004459	HK WARRANTS ISSUAN	Hugh Murray
ITS	0740031B0	H-HW1 TRADING	Hugh Murray
OTH	GFSADJ42350		Hugh Murray
OTH	GFSADJ42351		Hugh Murray
OTH	&FX24801		UNASSIGNED
ITS	071001481	CB FACIL CDS BK	UNASSIGNED
ITS	0710021B5	CAP ARB EUCLID STK	UNASSIGNED
ITS	071002562	CB CYCLICAL TDG	GARCIA
ITS	071002570	CB PHARMA TDG	KARGODOURIS
ITS	071002588	CB FINANCIALS TDG	GARCIA
ITS	071002596	CB INDUST TDG	GARCIA
ITS	071002604	CB OILS TDG	GARCIA
ITS	071002612	CB RETAIL TDG	GARCIA
ITS	071002620	CB TEC TRADING	GARCIA
ITS	071002638	CB TEL TRADING	KNIGHT
ITS	072004QR8	CONVERTS LEISURE	UNASSIGNED
ITS	0720098T3	UTILITIES	GARCIA
ITS	073006751	CAP STR ARB	GOURNAY
ITS	076004969	CVT BACK ITALY	GARCIA
ITS	076005230	CVT FRONT GERMANY	UNASSIGNED
OTH	GFSEUR183CNV		UNASSIGNED
OTH	&DERIV		UNASSIGNED
OTH	&EFS		UNASSIGNED
LIQ	FRL 208360	FRL/208360	KAHN
LIQ	FRL 259460	FRL/259460	KAHN
LIQ	FRL 259480	FRL/259480	KAHN
OTH	NBEFRL 259460		UNASSIGNED
LIQ	SUMIB208360	SUMIB-SUMITOMO BUYBACK/208360	KAHN
LIQ	SUMIB259460	SUMIB-SUMITOMO BUYBACK/259460	UNASSIGNED
LIQ	FRL 218630	FRL/218630	RICHARD HOWELL
OTH	NBEFRL 218630		RICHARD HOWELL
ITS	071002869	SYND CVTS WASH	UNASSIGNED
ITS	072009434	SYND OPEN FINANCE	UNASSIGNED
ITS	076004563	SYND OPEN POSITIONS	UNASSIGNED
ITS	076008499	SYNDICATE WASH BK	UNASSIGNED
ITS	0720045S9	PRE EVENT	Amit Sarkar
ITS	0720045T7	MERGER ARBITRAGE_1	Amit Sarkar
ITS	0720045V2	MERGER ARBITRAGE 2	Amit Sarkar
ITS	078000718	RELATIVE VALUE L/S	Amit Sarkar
OTH	SPDFLASH		Amit Sarkar
ITS	0710021N9	KENDALL 6	STEPHEN KENDALL
ITS	0710022Q1	EQUITIES BOOK 1	Stephen J. Parry
ITS	0710022S7	BACK	William Partridge
ITS	0710022T5	FRONT	William Partridge

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Source System	Account	Account Name	Trader Name
ITS	0710023W7	EQUITIES BOOK 4	Stephen J. Parry
ITS	0710023Z0	EQUITIES BOOK 7	Stephen J. Parry
ITS	071002NP0	CONSUMER	James Chapman
ITS	071002TF6	JM1	James Chapman
ITS	071002YT0	SPARE BOOK1	Stephen J. Parry
ITS	0710047X7	SQR SECTORS	William Partridge
ITS	071005B19	JM2 PARIS	James Chapman
ITS	071005B27	JM3 MIDCAP	James Chapman
ITS	0720033B0	TI4	Andy Smith
ITS	0720035J1	INSURANCE BASKET	Andy Smith
ITS	0720035K8	MEDIA BASKET	Andy Smith
ITS	0720043K8	TELECOS	Andy Smith
ITS	072004H15	CONSUMER	Andy Smith
ITS	072004H49	TELECOMS	Andy Smith
ITS	072004H56	OILS	Andy Smith
ITS	072004H98	FINANCIALS	Andy Smith
ITS	072004JB1	INSURANCE	Andy Smith
ITS	072004JF2	CONSTRUCTION	Andy Smith
ITS	072004JK1	AUTOS	Andy Smith
ITS	072004JN5	GERMANY LONG TERM	Andy Smith
ITS	072004JR6	SPECIAL SITUATIONS	Andy Smith
ITS	072004JS4	NEW ISSUE	Andy Smith
ITS	072004KB9	SMALL/MID CAP	Andy Smith
ITS	072004MX9	INTRA SECTOR MEDIA	Andy Smith
ITS	072004VM3	BANKS	Andrew R. Smith
ITS	072004VN1	OILS	Andy Smith
ITS	073002404	PROPRIETARY BOOK 3	STEPHEN KENDALL
ITS	071002X87	VOL STRAT EUCLID	Elton James
ITS	071002X95	VOL DELTA EUCLID	Elton James
ITS	071002YB9	VOL COR EUCLID	Elton James
ITS	071002PF0	PROP POD	Simon Mardel
ITS	071004873	PAN EURO AUTO WASH	Simon Mardel
ITS	071004881	AUTOS ADR	Simon Mardel
ITS	071004899	AUTOS PROP	Simon Mardel
ITS	073000713	CHEMICALS FRONT BK	Mark Exley
ITS	073000721	CHEMICALS PROP BK	Mark Exley
ITS	073000739	CHEMICALS WASH BK	Mark Exley
ITS	071002FF1	CONSUMER POD FRAN	Matt Wheeler
ITS	073002289	CONSUMER FRONT	Matt Wheeler
ITS	073002297	CONSUMER WASH	Matt Wheeler
ITS	073002305	CONSUMER ADR	Matt Wheeler
ITS	078009339	CONSUMER POD	Matt Wheeler
TMS	93115437	CONSUMER ADR BOOK 2	Dean Schulberg
OTH	&AW4		UNASSIGNED
ITS	0710020B6	UAE WASH BOOK	UNASSIGNED
ITS	0710020Q3	UAE FRONT BOOK	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	071002X04	SOUTH AFRICA WASH	Michel Danechi
ITS	071002X12	TURKEY WASH BOOK	Michel Danechi
ITS	071002XC8	ISRAEL WASH BOOK	Michel Danechi
ITS	071002XH7	CZECH REPUBLIC WAS	Michel Danechi
ITS	071002XL8	GREECE WASH BOOK	Michel Danechi
ITS	076004787	EMG GREECE PROP	Michel Danechi
ITS	076004803	EMG TURKEY PROP	Michel Danechi
ITS	076004811	EMG ISREAL PROP	Michel Danechi
ITS	076004829	EMG SA PROP	UNASSIGNED
ITS	076008473	LBIE EMG MTS WS BK	UNASSIGNED
ITS	078000866	EMG GREECE	Michel Danechi
ITS	078000908	EMG ISRAEL	Michel Danechi
ITS	078000916	EMG SOUTH AFRICA	Michel Danechi
ITS	079000451	RUSSIA FLOW	Michel Danechi
ITS	079000469	RUSSIA PROP	Michel Danechi
ITS	079000477	POLAND FLOW	Michel Danechi
ITS	079000485	POLAND PROP	Michel Danechi
ITS	079000501	HUNGARY PROP	Michel Danechi
TMS	93101490	SYNDICATE AVG PRICE ACCOUNT	UNASSIGNED
TMS	93113039	EMERGING MARKET EUROPE	UNASSIGNED
ITS	071001028	FRANKFURT CLNT FCF	Dean Schulberg
ITS	071001069	BTB EQUITY CASH	Dean Schulberg
ITS	071001184	LBIE FFT BRNCH WAS	Dean Schulberg
ITS	071001234	GERMAN AGENT WASH	Dean Schulberg
ITS	071001267	XETRA NON-CCP WSH	Dean Schulberg
ITS	0710017P0	SWX NETTING	Dean Schulberg
ITS	071002G86	EX TEST 9	Dean Schulberg
ITS	072004039	BELG AGNT NET WASH	Dean Schulberg
ITS	072004047	HOLLAND AGENT NET	Dean Schulberg
ITS	0720040R6	FINLAND NETTING	Dean Schulberg
ITS	0720040S4	SWEDEN NETTING	Dean Schulberg
ITS	0720041J3	AUSTRIA NETTING	Dean Schulberg
ITS	072004L77	LISBON REMOTE	Dean Schulberg
ITS	072006695	EUROPE BROKER DEALER	J BUTLER
ITS	072006943	BANKS	Dean Schulberg
ITS	072007743	SCANDINAVIAN	M GAETON / F JONSBERG
ITS	072007750	EURO PROPRIETARY TRADING	Dean Schulberg
ITS	072007776	DUTCH	S MARDEL
ITS	073008476	SETTS CCP NETTING WASHBOOK	Dean Schulberg
ITS	074005497	FRANCE AV PRICE	Dean Schulberg
ITS	076008440	SPECIALITY FIN WSH	Dean Schulberg
ITS	076009109	MILAN EPT ACT CASH	F FORNASIERO / A PENNINGTON
ITS	079000113	AGENCY TRADING BOOK	Dean Schulberg
ITS	0720034R4	RR TMT	ANDREW MANN
ITS	072004LR3	RETINA TRADING 2	ANDREW MANN
ITS	072004LS1	RETINA TRADING 3	ANDREW MANN

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Source System	Account	Account Name	Trader Name
ITS	072004LT9	RETINA TRADING 4	ANDREW MANN
ITS	072004LV4	RETINA TRADING 5	ANDREW MANN
ITS	072004LW2	RETINA TRADING 6	ANDREW MANN
ITS	077007250	DIRECTIONAL 1	ANDREW MANN
ITS	077007268	SECTOR PAIRS 1	ANDREW MANN
ITS	077007391	SS FINS INS	ANDREW MANN
ITS	077007441	SS CONSUMER	ANDREW MANN
ITS	072009905	TECH INDICATORS	ANDREW MANN
ITS	073001927	ANALYST STAT	ANDREW MANN
ITS	077007417	SETINA POOL USA	ANDREW MANN
ITS	077007458	ICE	ANDREW MANN
ITS	072003361	EUROPE PROP DIR	Dean Schulberg
ITS	072004CN2	TACTICAL DELTA	Dean Schulberg
ITS	071002711	FINANCIALS FRONT	Dean Schulberg
ITS	071002729	SINGLE STOCKS	Dean Schulberg
ITS	071002737	FINANCIALS ADR	Dean Schulberg
ITS	071002WF2	SPEC FIN 1	Dean Schulberg
ITS	072004CP7	FINANCIALS UK	Dean Schulberg
ITS	076009265	BANKS AGENCY	Dean Schulberg
ITS	078009362	FINANCIALS POD	Dean Schulberg
TMS	93115495	FINANCIALS ADR BOOK 2	Dean Schulberg
ITS	0710047Z2	PHARMA PIPELINES	UNASSIGNED
ITS	071005649	PHARMS WASH	Mark Exley
ITS	071005672	PHARMS ADR	Mark Exley
ITS	078009388	PHARMS PAIRS	Mark Exley
TMS	93115496	HEALTHCARE ADR BOOK 2	Mark Exley
ITS	073002339	INDSTRLS/ENG FRONT	Simon Mardel
ITS	073002347	INDSTRLS/ENG WASH	Simon Mardel
ITS	073002354	INDSTRLS/ENG ADR	Simon Mardel
ITS	073002362	INDSTRLS/ENG PROP	Simon Mardel
ITS	071004915	INSURANCE FRONT	Anthony Bray
ITS	071004923	INSURANCE WASH	Anthony Bray
ITS	071004931	INSURANCE ADR	Anthony Bray
ITS	071004949	INSURANCE PROP	Anthony Bray
ITS	071002919	MEDIA FRONT	Gregory R Best
ITS	071002935	MEDIA ADR	Gregory R Best
ITS	071002KT5	ENERY POD 1	UNASSIGNED
ITS	071005607	OILS FRONT	Michael Gaeton
ITS	071005631	OILS WASH	Michael Gaeton
ITS	071005664	OILS ADR	Michael Gaeton
ITS	072004CQ5	MINING FRONT BOOK	Michael Gaeton
ITS	072004CR3	MINING WASH BOOK	Michael Gaeton
ITS	076007913	ENERGY PROP	Michael Gaeton
ITS	076007921	OILS PROP BOOK 3	Michael Gaeton
ITS	078009370	OILS PAIRS	Michael Gaeton
ITS	078009412	ENERGY OPTIONS PRO	Michael Gaeton

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Source System	Account	Account Name	Trader Name
TMS	93115497	INDUSTRIALS ADR BOOK 2	Michael Gaeton
ITS	0710019J2	PROPERTY WASH BOOK	Anthony Bray
ITS	0710019K9	PROPERTY PRIMARY B	Anthony Bray
ITS	071002BZ1	RB 3	Dean Schulberg
ITS	071002DY2	RB 4	Dean Schulberg
ITS	072003411	AUTO EXECUTION BK	Dean Schulberg
ITS	0720040X3	SUPERTRADES	Dean Schulberg
ITS	072004DQ4	E-COMM WASH IND PX	Dean Schulberg
ITS	072008998	RB1 RISK BOOK 1	Dean Schulberg
ITS	0720098R7	RISK BOOK 2	Dean Schulberg
ITS	073002438	PAN EUROPEAN MCF	Laurence Oakes-Ash
ITS	073002446	PAN EURO MID CAP W	Laurence Oakes-Ash
ITS	073002461	EURO MID CAP ADR	Laurence Oakes-Ash
ITS	076008416	UK GENERAL WASH	Dean Schulberg
ITS	079000527	MARSHALL WACE RISK	Dean Schulberg
ITS	078005857	PAN EUROPEAN TECH	Greg Best
ITS	078005865	PAN EURO TECH PROP	Greg Best
ITS	078005881	PAN EURO TECH ADR	Greg Best
ITS	078005980	TECH WAS BOOK	Greg Best
TMS	93113048	FGN AGENCY FACILITATION	Greg Best
ITS	071002J42	TM1	Greg Best
ITS	071005623	TELCOS FRONT	Gregory R Best
ITS	071005656	TELCOS WASH	Gregory R Best
ITS	071005680	TELCOS ADR	Gregory R Best
ITS	078009438	TELECOM PROP	Gregory R Best
ITS	071002KV0	UTILITIES PROP 2	UNASSIGNED
ITS	072003296	UTILITIES PROP	Michael Gaeton
ITS	072003320	UTILITIES WASH	Michael Gaeton
ITS	072003338	UTILITIES ADR	Michael Gaeton
ITS	0710020R1	PRIVATE INVEST PE	ANDREW MANN
ITS	071002C15	QUANT HP 4	ANDREW MANN1
ITS	071002CG2	QUANT HP 1	ANDREW MANN1
ITS	071002F95	QUANT QP 0	ANDREW MANN1
ITS	071002FK0	QUANT QT 1	ANDREW MANN1
ITS	071002FR5	QUANT QT 3	ANDREW MANN1
ITS	071002FS3	QUANT QT 4	ANDREW MANN1
ITS	071002FT1	QUANT QT 5	ANDREW MANN1
ITS	071002FV6	QUANT QT 6	ANDREW MANN1
ITS	071002GB9	QUANT QP 1	ANDREW MANN1
ITS	071002GC7	QUANT QP 2	ANDREW MANN1
ITS	071002GD5	QUANT QP 3	ANDREW MANN1
ITS	071004618	TACTICAL TRD STRA2	ANDREW MANN1
ITS	0720033P9	MACRO DIRECT EURO	ANDREW MANN1
ITS	0720036S0	EVENT EARNINGS EU	ANDREW MANN1
ITS	0720045J9	DIVIDEND YIELD	ANDREW MANN
ITS	0720045K6	LOW DEBT	ANDREW MANN

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Source System	Account	Account Name	Trader Name
ITS	0720045L4	MULTI VARIABLE VAL	ANDREW MANN
ITS	0720045M2	CLIENT FAC RISK V5	ANDREW MANN
ITS	0720045N0	CLIENT FAC RISK V6	ANDREW MANN
ITS	072004G24	UK EDK MEAN REV	ANDREW MANN1
ITS	072004H07	SYSTEMATIC DISC	ANDREW MANN1
ITS	072004HX5	QUANTITATIVE EQ 0	ANDREW MANN1
ITS	072004HY3	QUANTITATIVE EQ 1	ANDREW MANN1
ITS	072004HZ0	EVENT EARN US-QS2	ANDREW MANN1
ITS	072004KF0	INVEST SYS EUR	ANDREW MANN1
ITS	072004KG8	INVEST SYS UK	ANDREW MANN1
ITS	072004LM4	QUANTITATIVE EQ 8	ANDREW MANN1
ITS	072004M01	ANALYST MOMENTUM I	ANDREW MANN
ITS	072004R30	RANKS	ANDREW MANN1
ITS	072004R48	TACTICAL TRDG S6	ANDREW MANN1
ITS	072004R63	ACTIVE RISK	ANDREW MANN
ITS	072004TM6	LONG-TERM EVENT	ANDREW MANN
ITS	072004TN4	EVENT MOMENTUM ASI	ANDREW MANN
ITS	072004TP9	EVENT MOMENTUM III	ANDREW MANN1
ITS	072004X25	INVEST SYS CAN	ANDREW MANN1
ITS	072004XX7	ACTIVE RISK II	ANDREW MANN1
ITS	072004XY5	SHORT TERM MOMENTU	ANDREW MANN1
ITS	072008592	EVENT MOMENTUM-PQS	ANDREW MANN1
ITS	073000952	MOMENTUM HEDGE 1	ANDREW MANN
ITS	073000978	INVEST SYS US	ANDREW MANN1
ITS	0740056T1	US MPL QUANT STRAT	ANDREW MANN
ITS	074007899	EVENT DIVIDEND	ANDREW MANN
ITS	077000941	EVENT MOMENTUM II	ANDREW MANN1
ITS	079000063	INTRADAY CLOSE REV	ANDREW MANN1
ITS	072004B29	QAS STOCK POS A	Steve Felderhof
ITS	072004B37	QBS STOCK POS B	Steve Felderhof
ITS	072004FB5	QDS STOCK POS D	Steve Felderhof
ITS	072004FD1	QES STOCK POS E	Steve Felderhof
ITS	071002CC1	RV DESK ANALYST	Douglas S Goodwin
ITS	071002CD9	GIOVANNI RIVANO	Douglas S Goodwin
ITS	071002S75	PROP EUCLID	Douglas S Goodwin
ITS	0720037Q3	REL VAL ED STRAT	Douglas S Goodwin
ITS	0720039V0	EURORISK ARB OPT	Douglas S Goodwin
ITS	072004TG9	REL VAL PRE EVENT	Douglas S Goodwin
ITS	076005461	INTERNATIONAL SWITCHES	Douglas S Goodwin
ITS	076008663	EURO RISK ARB	Douglas S Goodwin
ITS	073001869	EURO RISK ARB WASH	Douglas S Goodwin
ITS	076000264	HFS AGENCY TRADING	Douglas S Goodwin
ITS	076009026	CLIENT FACILITATIO	Douglas S Goodwin
OTH	GFSEUR183RISK		Douglas S Goodwin
ITS	0710022K4	PEREGRINE NETTING	N WELLS
ITS	0710024F3	REAL TICK DMA	N WELLS

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Source System	Account	Account Name	Trader Name
ITS	0710024G1	REAL TICK DTM	N WELLS
ITS	071002GN3	HV DMA SAND	N WELLS
ITS	071002S00	CEQ WASH BOOK	N WELLS
ITS	071002SZ3	HV ING DMA	N WELLS
ITS	0720037Y6	SANTANDER NETTING	N WELLS
ITS	0720043S1	DMA AUTOBAHN GEN	N WELLS
ITS	0720043T9	DMA AUTOBAHN EDEN	N WELLS
ITS	0720043V4	DMA EI	N WELLS
ITS	0720043W2	DMA EI ALLOC	N WELLS
ITS	0720044B7	DMA AUTOBAHN DTAM	N WELLS
ITS	0720044Y7	DMA DAT SALES	N WELLS
ITS	072004DH4	E-COMMERCE GT WASH	N WELLS
ITS	072004N34	DTM DAT SALES	N WELLS
ITS	0720099F2	EUROCLEAR CONV TRD	N WELLS
ITS	073001778	ELECTRONIC ERROR 1	N WELLS
ITS	073006710	ICG DMA NET	N WELLS
ITS	078005741	CLT CONNECTIVITY W	N WELLS
ITS	071002CW7	GUARENTEED VWAP	Matthew Carl Ekroth
ITS	072003890	VWAP STOP CLIENT	Matthew Carl Ekroth
ITS	072003908	GUARANTEED CLOSE	Matthew Carl Ekroth
ITS	0720041Q7	PUMA AUTOTRADER	Matthew Carl Ekroth
ITS	072005572	AUTO EXECUTION WOR	Matthew Carl Ekroth
ITS	072007388	AGENCY PROGRAM TRDG - DCP	Matthew Carl Ekroth
ITS	072007941	AVG PRICE A/C	Matthew Carl Ekroth
ITS	072008196	AGENCY AMERICA CLI	Matthew Carl Ekroth
ITS	072008204	AGENCY EUROPE CLIE	Matthew Carl Ekroth
ITS	072008238	AGENCY JAPAN CLIEN	Matthew Carl Ekroth
ITS	078005493	GUARANTEED VWAP	Matthew Carl Ekroth
OTH	ISPEU		Matthew Carl Ekroth
ITS	071001499	INDEX CHANGES 3	Mathew Carl Ekroth
ITS	071001507	INDEX CHANGES 4	Mathew Carl Ekroth
ITS	071004816	PROPRIETORY RISK 3	Mathew Carl Ekroth
ITS	072000698	IC5 INDEX CHNGS 5	Mathew Carl Ekroth
ITS	072000748	IC6 INDEX CHNGS 6	Mathew Carl Ekroth
ITS	072003593	IC7 INDEX CHNGS 7	Mathew Carl Ekroth
ITS	0720044C5	REVERSION 3	UNASSIGNED
ITS	072004CT9	REVERSION QUICK	Mathew Carl Ekroth
ITS	072004CW2	PROPRIETORY RISK A	Mathew Carl Ekroth
ITS	072004GG3	INDEX CHANGES 8	Mathew Carl Ekroth
ITS	072004GH1	INDEX CHANGES 9	Mathew Carl Ekroth
ITS	074007915	EURO STAT ARB	Mathew Carl Ekroth
ITS	076002864	PROPRIETORY RISK	Mathew Carl Ekroth
ITS	076002872	REVERSION SLOW	Mathew Carl Ekroth
ITS	077005361	PROP RISK ACT 4	Mathew Carl Ekroth
ITS	077005379	TREND TRADING 1	Mathew Carl Ekroth
ITS	077009462	INDEX CHANGE RSK 2	Mathew Carl Ekroth

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Source System	Account	Account Name	Trader Name
ITS	072004LF9	EURO PROG HEDGE	N WELLS
ITS	072007313	UK PROGRAMME - DGT	N WELLS
ITS	072004GP3	TRANSITION MGT EUR	Paul Marchington
ITS	072004GQ1	TRANSITION MGMT AM	Paul Marchington
ITS	0710006C2	AMM DOT LBF	Stefan Walgenbach
ITS	0720034H6	DELTA 1 INDEX ARB	Stefan Walgenbach
ITS	0720040M7	AMM DOT LBIE	Stefan Walgenbach
ITS	072009368	SECTOR FLOW	Stefan Walgenbach
ITS	072009871	SECTOR FLOW	Stefan Walgenbach
ITS	076002930	EUROPE UBS ETF	Stefan Walgenbach
ITS	076006352	DELTA 1 INDEX BOOK	Stefan Walgenbach
ITS	078005659	RYDEX RISK SWAP	Stefan Walgenbach
ITS	078006087	DELTA 1 ARB LBIE	Stefan Walgenbach
ITS	071000459	CYCLICAL SECTOR	Stefan Walgenbach
ITS	071000467	ENERGY/UTILITIES	Stefan Walgenbach
ITS	071000475	PHARMA/CHEMICAL	Stefan Walgenbach
ITS	071000483	FINANCE/INSURANCE	Stefan Walgenbach
ITS	071000640	NON CYCLICAL	Stefan Walgenbach
ITS	071000RD7	L-STRFRONTLBF	Michael Anthony Di Iorio
ITS	071001770	OVERLAY BOOK	Stefan Walgenbach
ITS	0710025Q8	L-CG_FRONT	Stefan Walgenbach
ITS	0710025R6	L-TEK_FRONT	Stefan Walgenbach
ITS	0710025S4	L-TEL_FRONT	Stefan Walgenbach
ITS	0710025T2	L-MED_FRONT	Stefan Walgenbach
ITS	0710025V7	L-TRA_FRONT	Stefan Walgenbach
ITS	0710025W5	L-KNK_FRONT	Stefan Walgenbach
ITS	0710025X3	L-PER_FRONT	Stefan Walgenbach
ITS	0710025Y1	L-FNB_FRONT	Stefan Walgenbach
ITS	0710025Z8	L-FRM_FRONT	Stefan Walgenbach
ITS	0710026B0	L-RET_FRONT	Stefan Walgenbach
ITS	0710026C8	L-IND_FRONT	Stefan Walgenbach
ITS	0710026D6	L-INS_FRONT	Stefan Walgenbach
ITS	0710026F1	L-CYN_FRONT	Stefan Walgenbach
ITS	0710026G9	L-ERG_FRONT	Stefan Walgenbach
ITS	0710026H7	L-ADV_FRONT	Stefan Walgenbach
ITS	0710026J3	L-EXV_FRONT	Stefan Walgenbach
ITS	0710028V4	L-STRBACKLBIE	Michael Anthony Di Iorio
ITS	0710048D0	L-FINFRONT	Stefan Walgenbach
ITS	0710048H1	L-BCFRONT	OLIVIER BOSSARD
ITS	071005813	LBIE WLD EUR INDEX	Stefan Walgenbach
ITS	072004XZ2	AMM WASH	Stefan Walgenbach
ITS	072006513	INDUSTRIALS	Stefan Walgenbach
ITS	072008105	EQTY DAX ARB2	Stefan Walgenbach
ITS	072009517	LBF OVERLAY BOOK	Stefan Walgenbach
ITS	073008427	NON CYCLICAL	Stefan Walgenbach
ITS	074007881	PAN EURO JNDEX ARB	Stefan Walgenbach

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Source System	Account	Account Name	Trader Name
ITS	076002856	SWAPS HEDGE 1	Stefan Walgenbach
ITS	076006477	BANK SECTOR	Stefan Walgenbach
ITS	076006485	TECHNOLOGY SECTOR	Stefan Walgenbach
ITS	076006493	TELCO&MEDIA SECTOR	Stefan Walgenbach
ITS	077000891	BANK SECTOR	Stefan Walgenbach
ITS	077000909	TECHNOLOGY SECTOR	Stefan Walgenbach
ITS	077000933	FINANCE/INSURANCE	Stefan Walgenbach
ITS	077002947	LBF WLD EURO INDX	UNASSIGNED
ITS	077008845	INDUSTRIALS	Stefan Walgenbach
ITS	077009413	PHARMA/CHEMICAL	OLIVIER BOSSARD
ITS	078006160	EURO STOXX BASIC	Stefan Walgenbach
ITS	078006178	EURO STOXX CHEM	Stefan Walgenbach
ITS	078009586	CYCLICAL SECTOR	Stefan Walgenbach
ITS	078009594	ENERGY/UTILITIES	Stefan Walgenbach
ITS	078009883	CORRELATN CTL A/C	Stefan Walgenbach
TMS	95121537	LBSF	Stefan Walgenbach
OTH	FRESLBIE		Stefan Walgenbach
OTH	GFSEUR183FLVOL		Stefan Walgenbach
OTH	GFSEUR61FLVOL		Stefan Walgenbach
ITS	0710008G1	EXOTICS INDEX VOL	UNASSIGNED
ITS	072004L28	EXOTIC INDEX VOL	UNASSIGNED
TMS	95121542	LBSF	UNASSIGNED
TMS	95121629	LBF	UNASSIGNED
ITS	0710005D1	OTC AND STOCK TRAD	Mohamed - Ali
ITS	076007343	GBP/ITL XSP STOCK	VIKESH KOTECHA
ITS	077001154	CONVERT STRIPPING	VIKESH KOTECHA
TMS	95126147	L-XSP	VIKESH KOTECHA
ITS	072006539	DIVD STR	VIKESH KOTECHA
ITS	077008852	DIVIDEND STRATEGY	VIKESH KOTECHA
ITS	071002TH2	L-TURLBIE	Olivier Bossard
ITS	071002TX7	L-RUALBIE	Olivier Bossard
ITS	0760062X2	L-POLLBF	Olivier Bossard
ITS	0760062Y0	L-TURLBF	UNASSIGNED
ITS	0760062Z7	L-SAFLBF	Olivier Bossard
ITS	0760063C7	L-RUALBF	Olivier Bossard
ITS	0760063D5	L-AUALBF	Olivier Bossard
ITS	072003643	ESTOXX DISPERSION	VIKESH KOTECHA
ITS	072005671	ESTOXX DISPERSION	VIKESH KOTECHA
ITS	0710006G3	L-SHTLBF	VIKESH KOTECHA
ITS	071000Q97	L-EXALBF	OLIVIER BOSSARD
ITS	0720041L8	L-SHTLBIE	VIKESH KOTECHA
ITS	0710036L6	L-LMPLBBL	Mohamed - Ali
ITS	072002850	VOL DK IND HDGE	Mohamed - Ali
ITS	072006448	RELATIVE VALUE	Mohamed - Ali
ITS	072009749	RELATIVE VALUE	UNASSIGNED
ITS	077009439	VOL DK IND HEDGE	Mohamed - Ali

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	95126103	LBSF	Olivier Bossard
TMS	95126104	LBF	Mohamed - Ali
ITS	071000863	STOCK INDEX PAIRS	VIKESH KOTECHA
ITS	071000QZ9	L-SRRLBF	UNASSIGNED
ITS	071002232	STOCK INDEX PAIRS	VIKESH KOTECHA
TMS	95121538	L-WGILBSF	Olivier Bossard
TMS	95121544	LBSF	VIKESH KOTECHA
TMS	95121818	LBF	VIKESH KOTECHA
ITS	071000905	WLD SECTOR BSKTS	UNASSIGNED
ITS	071002299	WLD SECTOR BSKTS	VIKESH KOTECHA
ITS	072004NQ3	STRUCTURED LBIE	VIKESH KOTECHA
TMS	95121533	LBSF	VIKESH KOTECHA
TMS	95121541	LBSF	VIKESH KOTECHA
TMS	95121820	LBF	VIKESH KOTECHA
ITS	0710000C8	FUND DERIVS HFR	OLIVIER BOSSARD
ITS	073009219	FUND DERIVS L-FDW	Olivier Bossard
ITS	074003070	HFR LBF	OLIVIER BOSSARD
ITS	074003088	MUT LBF	OLIVIER BOSSARD
TMS	95010508	LBS FUND DERIVATIVES	Olivier Bossard
TMS	95121597	LBF FUND DERIVATIVES LONDON	OLIVIER BOSSARD
TMS	95121810	LBF	OLIVIER BOSSARD
OTH	GFSEUR61FUNDJV		OLIVIER BOSSARD
ITS	0710000G9	SAM DUMMY TRDBK	UNASSIGNED
ITS	071000731	LBF CERT	UNASSIGNED
ITS	071000848	EXOTICS SECTOR	UNASSIGNED
ITS	071000855	FUND DERIVATIVES	UNASSIGNED
ITS	071000889	WSB	OLIVIER BOSSARD
ITS	0710008B2	EXOTIC STRUCTURED	OLIVIER BOSSARD
ITS	0710008D8	EXOTIC INDEX BASKT	OLIVIER BOSSARD
ITS	0710009Y1	VARIANCE OPTION LB	OLIVIER BOSSARD
ITS	071000D34	L-SWXLBFNV	UNASSIGNED
ITS	071000Q71	L-EMELBF	OLIVIER BOSSARD
ITS	071000Q89	L-EMHLBF	OLIVIER BOSSARD
ITS	071000QK2	L-SWXLBF	UNASSIGNED
ITS	071000QN6	L-EXQLBF	OLIVIER BOSSARD
ITS	071002216	EXOTICS SECTOR	UNASSIGNED
ITS	071002224	FUND DERIVATIVES	UNASSIGNED
ITS	071002265	WLD INDEX BOOK	OLIVIER BOSSARD
ITS	0710028T9	L-EX6LBIE	OLIVIER BOSSARD
ITS	071002CH0	L-SWXLBIE	UNASSIGNED
ITS	071002D22	L-EXQLBIE	UNASSIGNED
ITS	071002V55	L-EMELBIE	OLIVIER BOSSARD
ITS	071002V63	L-EMHLBIE	OLIVIER BOSSARD
ITS	072004L02	EXOTIC INDX BASKT	OLIVIER BOSSARD
ITS	0760061R6	L-EX6LBF	OLIVIER BOSSARD
ITS	0760062C8	L-EX14LBF	OLIVIER BOSSARD

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0760062D6	L-EX15LBF	OLIVIER BOSSARD
ITS	0760062F1	L-EX16LBF	OLIVIER BOSSARD
ITS	076007335	GBP/ITL EXO STOCK	UNASSIGNED
ITS	076008291	SWP BKT STK JV001	UNASSIGNED
ITS	077001253	EXOTICS	UNASSIGNED
TMS	93118018	L-EXILBI/0000	OLIVIER BOSSARD
TMS	93118018	L-EXILBI/0000	OLIVIER BOSSARD
TMS	95121578	LBSF	UNASSIGNED
TMS	95121587	LBSF	UNASSIGNED
TMS	95121623	LBF	OLIVIER BOSSARD
TMS	95121626	LBSF	OLIVIER BOSSARD
TMS	95121627	LBF	OLIVIER BOSSARD
TMS	95121712	L-SWXLBSF	UNASSIGNED
TMS	95121722	L-EXQ	UNASSIGNED
TMS	95121785	L-EMHLBSF	Olivier Bossard
TMS	95121807	LBF	OLIVIER BOSSARD
TMS	95121815	LBF	UNASSIGNED
TMS	95121821	LBF	UNASSIGNED
TMS	95121824	LBF	UNASSIGNED
TMS	95121847	L-EX14LBSF	Olivier Bossard
TMS	95121848	L-EX15LBSF	Olivier Bossard
TMS	95121849	L-EX16LBSF	Olivier Bossard
TMS	95121855	L-EX6LBSF	OLIVIER BOSSARD
TMS	95125150	TUEV CERTIFICATES	UNASSIGNED
ITS	071000319	LBSNV TRDG	OLIVIER BOSSARD
ITS	0710005L3	EXOTSINLEST2	OLIVIER BOSSARD
ITS	0710005M1	EXOTSINLEST3	OLIVIER BOSSARD
ITS	0710008C0	EXOTIC SINGLE STK	OLIVIER BOSSARD
ITS	0710008F3	EXOTICS INDEX FWD	OLIVIER BOSSARD
ITS	071000QJ5	L-EXWLBF	OLIVIER BOSSARD
ITS	071000QM8	L-EXHLBF	OLIVIER BOSSARD
ITS	071000QQ9	L-EEWLBF	OLIVIER BOSSARD
ITS	071001101	FFT EQUITY DERIVS	OLIVIER BOSSARD
ITS	071002281	WLD STOCK BSKTS	OLIVIER BOSSARD
ITS	071002687	VOL MISC	OLIVIER BOSSARD
ITS	0710028D4	L-EXZLBIE	OLIVIER BOSSARD
ITS	0710028L6	L-EX1LBIE	OLIVIER BOSSARD
ITS	0710028M4	L-EX2LBIE	OLIVIER BOSSARD
ITS	0710028N2	L-EX3LBIE	OLIVIER BOSSARD
ITS	0710028P7	L-EX4LBIE	OLIVIER BOSSARD
ITS	0710028S1	L-EX5LBIE	OLIVIER BOSSARD
ITS	071002CK3	L-EXWLBIE	OLIVIER BOSSARD
ITS	071002D14	L-EXHLBIE	OLIVIER BOSSARD
ITS	071002FM6	L-EEWLBIE	OLIVIER BOSSARD
ITS	071002K24	L-EX7LBIE	OLIVIER BOSSARD
ITS	0710036J1	LBBEQDERIV	OLIVIER BOSSARD

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Source System	Account	Account Name	Trader Name
ITS	0720039P3	EXOTSINGLEST3	OLIVIER BOSSARD
ITS	072004CK8	VOL WASH	OLIVIER BOSSARD
ITS	072004CL6	EXCHANGE WASH	OLIVIER BOSSARD
ITS	072004L10	EXOTICS INDEX FWDS	OLIVIER BOSSARD
ITS	072004LY8	EXOTIC SINGLE STK	OLIVIER BOSSARD
ITS	072004VD3	EXOTSINGLEST2	OLIVIER BOSSARD
ITS	072006596	OTC DERIVS TRAD UK STOCKS	OLIVIER BOSSARD
ITS	073001752	EXOTIC 2	UNASSIGNED
ITS	0740031V6		
ITS	0760061H8	L-EXZLBF	OLIVIER BOSSARD
ITS	0760061L9	L-EX1LBF	OLIVIER BOSSARD
ITS	0760061M7	L-EX2LBF	OLIVIER BOSSARD
ITS	0760061N5	L-EX3LBF	OLIVIER BOSSARD
ITS	0760061P0	L-EX4LBF	OLIVIER BOSSARD
ITS	0760061Q8	L-EX5LBF	OLIVIER BOSSARD
ITS	0760061T2	L-EX7LBF	OLIVIER BOSSARD
ITS	0760061V7	L-EX8LBF	OLIVIER BOSSARD
ITS	0760061W5	L-EX9LBF	OLIVIER BOSSARD
ITS	0760061X3	L-EX10LBF	OLIVIER BOSSARD
ITS	0760061Y1	L-EX11LBF	OLIVIER BOSSARD
ITS	0760061Z8	L-EX12LBF	OLIVIER BOSSARD
ITS	0760062B0	L-EX13LBF	OLIVIER BOSSARD
ITS	076006303	EXOTICS LONG TERM	UNASSIGNED
ITS	077001378	WORLD STOCK BASKET	OLIVIER BOSSARD
ITS	077001469	VOL MISC	OLIVIER BOSSARD
ITS	077001840	GED OPT STOCK LDN	OLIVIER BOSSARD
ITS	0770037V7	L-EXK LBCCA	OLIVIER BOSSARD
ITS	077005213	EXOTICS3 TRD BK	OLIVIER BOSSARD
ITS	077005890	EXOTIC 2 LBF	OLIVIER BOSSARD
ITS	077007995	EXOTICS3 TRD BK	OLIVIER BOSSARD
ITS	078000668	STET STOCK	OLIVIER BOSSARD
ITS	078009560	EXOTICS LONG TERM	UNASSIGNED
TMS	93118020	L-EX5LBI/0000	OLIVIER BOSSARD
TMS	93118020	L-EX5LBI/0000	OLIVIER BOSSARD
TMS	93118021	L-EX1LBI/0000	OLIVIER BOSSARD
TMS	93118021	L-EX1LBI/0000	OLIVIER BOSSARD
TMS	95121532	LBSF	OLIVIER BOSSARD
TMS	95121540	LBSF	OLIVIER BOSSARD
TMS	95121577	LBSF	UNASSIGNED
TMS	95121586	LBSF	OLIVIER BOSSARD
TMS	95121622	LBSF	OLIVIER BOSSARD
TMS	95121630	LBSF	OLIVIER BOSSARD
TMS	95121711	L-EXNLBSF	UNASSIGNED
TMS	95121718	L- EXW	OLIVIER BOSSARD
TMS	95121720	L-EEWLBSF	OLIVIER BOSSARD
TMS	95121721	L-EXH	OLIVIER BOSSARD

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Source System	Account	Account Name	Trader Name
TMS	95121770	L-EXZLBSF	OLIVIER BOSSARD
TMS	95121817	LBF	OLIVIER BOSSARD
TMS	95121822	LBF	OLIVIER BOSSARD
TMS	95121842	L-EX10LBSF	Olivier Bossard
TMS	95121843	L-EX11LBSF	Olivier Bossard
TMS	95121844	L-EX12LBSF	Olivier Bossard
TMS	95121846	L-EX13LBSF	Olivier Bossard
TMS	95121850	L-EX1LBSF	OLIVIER BOSSARD
TMS	95121851	L-EX2LBSF	OLIVIER BOSSARD
TMS	95121852	L-EX3LBSF	OLIVIER BOSSARD
TMS	95121853	L-EX4LBSF	OLIVIER BOSSARD
TMS	95121854	L-EX5LBSF	OLIVIER BOSSARD
TMS	95121856	L-EX7LBSF	Olivier Bossard
TMS	95121857	L-EX8LBSF	Olivier Bossard
TMS	95121858	L-EX9LBSF	Olivier Bossard
TMS	95126107	LBSF	OLIVIER BOSSARD
TMS	95126108	L-EXMLBSF	OLIVIER BOSSARD
OTH	GFSEUR183VOL		OLIVIER BOSSARD
OTH	GFSEUR61VOL		OLIVIER BOSSARD
OTH	GFSEUR920VOL		OLIVIER BOSSARD
OTH	GFSEUR928VOL		OLIVIER BOSSARD
OTH	GFSEURA80VOL		OLIVIER BOSSARD
OTH	SWPSH4		OLIVIER BOSSARD
OTH	&CDOBS48052		PRIMARY ABS TEAM
TMS	93118007	MRY EQUITY	PRIMARY ABS TEAM
MTS	G1CW	CBO WAREHOUSE -OPEN	PRIMARY ABS TEAM
MTS	GACW	CBO WAREHOUSE -GE	PRIMARY ABS TEAM
MTS	GAL1	CDO ABS RES-RISK	PRIMARY ABS TEAM
MTS	GMDQ	GMDQ	PRIMARY ABS TEAM
MTS	GMHS	CBO WAREHOUSE-LINCOLN	PRIMARY ABS TEAM
MTS	GMRX	FIXED RATE REAL ESTATE ABS	PRIMARY ABS TEAM
MTS	GMRY	CBO WAREHOUSE-DBZ	PRIMARY ABS TEAM
MTS	GMU9	GMU9	PRIMARY ABS TEAM
OTH	GFS30730CDOAJV		James Lee
OTH	&CDOBS22416		Schechter / Ufer / Lee
ITS	074007790	HIGH YIELD LOANS	Schechter / Ufer / Lee
OTH	&ALL		PRIMARY CDO TEAM
OTH	&CDOBS48112		PRIMARY CDO TEAM
OTH	&CDONI47815		PRIMARY CDO TEAM
ITS	07200CQR0	CDOPM LBI 23526	PRIMARY CDO TEAM
ITS	07200CQS8	CDOPM ITS 29171	PRIMARY CDO TEAM
LIQ	CDOL 480970	CDO LOANS/480970	PRIMARY CDO TEAM
LIQ	CDOWL480970	CDOWL/480970	PRIMARY CDO TEAM
MTS	G11J	NEW ISSUE	PRIMARY CDO TEAM
MTS	G1LO	CDO RR NI	PRIMARY CDO TEAM
MTS	GA30	MOUNT WILSON	PRIMARY CDO TEAM

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Source System	Account	Account Name	Trader Name
MTS	GAIQ	CDONILBAMJVLBI	PRIMARY CDO TEAM
MTS	GMQ0	ORIG MTS RE CQR	PRIMARY CDO TEAM
MTS	GMSE	GULFSTREAM	PRIMARY CDO TEAM
MTS	GMSH	SCHILLER PARK	PRIMARY CDO TEAM
LIQ	WHS01480970	WHS01 Primary CDO Team/480970	PRIMARY CDO TEAM
OTH	&CDOBS22273		Jason S. Schechter
OTH	&CDOBS22415		Jason S. Schechter
ITS	072003387	DISTRESSED CDO	SCHECHTER
ITS	074006974	AM CLO	SCHECHTER
ITS	078009982	CDO SECONDARY 2	SCHECHTER
OTH	&9311760012		CANEZIN/FELDER/HORNICK
TMS	93117600		CANEZIN/FELDER/HORNICK
TMS	95121724		JOCK JONES
OTH	&CDOBS53012		PETER HORNICK
MTS	4ANC	MGMT MTS LBHI	PETER HORNICK
MTS	GANC	CDO MGMT MTS	PETER HORNICK
OTH	&CDOBS29448		JOCK JONES
ITS	0710016C0	LD BOND OPTIONS	Thomas Groves
ITS	0710023D9	LD BOND	Thomas Groves
TMS	93117240	SCT RELVAL TMS	JOCK JONES
MTS	G18K	LD BOND OPTIONS	Thomas Groves
MTS	GM9L	SCT RELVAL MTS	Thomas Groves
OTH	&CDOBS22417		WEAVER
ITS	072006L23	GRANITE ITS	WEAVER
ITS	077009496	ITS INV - CELIK	WEAVER
MTS	GA6F	STRUCTURED CERTS FOR DELAWARE	WEAVER
MTS	GMWD	GOVERNMENT HEDGES	WEAVER
OTH	&CDOBSPED/LBSF		GENTILE
ITS	073008286	CRD EMG BASKET	GENTILE
OTH	&EAGLE-ENERGY		Kaushik Amin
OTH	&ENERGYCORP		BRIAN MANSON
OTH	&ENERGYGEN		UNASSIGNED
OTH	&BH6		KAHN
OTH	&FCFRL1		KAHN
OTH	&LBCBSUMI2		KAHN
TMS	93114453	FRLS-CORPORATES HEDGE	KAHN
TMS	93115470	WCOM-CORP HEDGE	KAHN
TMS	93115477	SONOCO-CORP HEDGE	KAHN
TMS	93115918	BANK LOAN HEDGE 2	KAHN
LIQ	AEGIS252400	Aegis Finance LLC/252400	UNASSIGNED
LIQ	AEGIS469740	Aegis Finance LLC/469740	UNASSIGNED
LIQ	FRL 252400	FRL/252400	KAHN
LIQ	FRL 252420	FRL/252420	KAHN
LIQ	FRL 253610	FRL/253610	KAHN
LIQ	FRL 411500	FRL/411500	KAHN
LIQ	FRL 467200	FRL/467200	UNASSIGNED

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Source System	Account	Account Name	Trader Name
LIQ	FRLBK252400	FRL - BANKING/252400	KAHN
LIQ	FRLBK252420	FRL - BANKING/252420	KAHN
LIQ	FRLBK253610	FRL - BANKING/253610	KAHN
LIQ	FRLBK411500	FRL - BANKING/411500	KAHN
MTS	GAND	EASTMAN CHEMICAL-UST HEDGE	KAHN
MTS	GANJ	SUNOCO-UST HEDGE	KAHN
LIQ	INSYN252400	In Syndication/252400	KAHN
LIQ	INSYN253610	In Syndication/253610	KAHN
LIQ	INSYN411500	In Syndication/411500	KAHN
OTH	&LEGACYDFSTRX		KAHN
OTH	&SIRITRXLBI		GRAMINS
TMS	93117076	LBI-HY LOAN HOLDS/IBD-JM	MOYNIHAN
TMS	95122016	LB1 GROUP-HY LOAN HOLDS/IBD-JM	UNASSIGNED
TMS	95122017	LB1 GROUP-HY LOAN HOLDS/IBD-JM	VOGELMANN
MTS	CAAA	ALPHA POSITIONS - MTS	Alexander Stromberg
MTS	GMHC	JV-67% LOANS/33% BONDS	Gramins
LIQ	INSYN234940	In Syndication/234940	Raymond A. Kahn
LIQ	INSYN411530	In Syndication/411530	Raymond A. Kahn
LIQ	SUMIB234940	SUMIB-SUMITOMO BUYBACK/234940	Ray Kahn
LIQ	SWING234940	Swinglines/234940	MOYNIHAN
LIQ	SYEXC234940	Syndicate - Excess Inventory/2	Raymond A. Kahn
LIQ	SYEXC411530	Syndicate - Excess Inventory/4	Raymond A. Kahn
LIQ	SYHLD234940	Syndicate - Hold Inventory/234	Raymond A. Kahn
LIQ	SYHLD273840	Syndicate - Hold Inventory/273	Raymond A. Kahn
LIQ	SYHLD411530	Syndicate - Hold Inventory/411	Raymond A. Kahn
LIQ	SYNBH234940	SYND -- BANKING HOLD INVENTORY	Raymond A. Kahn
LIQ	SYNBH234940	SYND -- BANKING HOLD INVENTORY	Raymond A. Kahn
LIQ	SYNBH273840	SYND -- BANKING HOLD INVENTORY	Raymond A. Kahn
LIQ	SYND 234940	IBD Shared Positions/234940	Raymond A. Kahn
LIQ	SYND 273840	IBD Shared Positions/273840	Raymond A. Kahn
OTH	&BH8		Raymond A. Kahn
OTH	&FCFRL2		LIES
LIQ	FRL 252360	FRL/252360	Raymond A. Kahn
LIQ	FRLBE252380	FRL -- BANKING EXECSS INVENTOR	Raymond A. Kahn
LIQ	FRLBH252360	FRL -- BANKING HOLD INVENTORY/	Raymond A. Kahn
LIQ	FRLEX252360	FRL - Excess Inventory/252360	Raymond A. Kahn
LIQ	FRLEX411520	FRL - Excess Inventory/411520	Raymond A. Kahn
LIQ	FRLHD252360	FRL - Hold Inventory/252360	Raymond A. Kahn
LIQ	FRLHD411520	FRL - Hold Inventory/411520	Raymond A. Kahn
LIQ	INSYN411520	In Syndication/411520	Raymond A. Kahn
OTH	&15C		UNASSIGNED
OTH	&HUDSONC		UNASSIGNED
OTH	&QANTASOFFSET		UNASSIGNED
TMS	93111152	SAPANSKI-ERROR AC	UNASSIGNED
OTH	IBCADFIDCORP		UNASSIGNED
ITS	079009510	LEH RE COLLATERAL	CORNALI

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Source System	Account	Account Name	Trader Name
MTS	4MR1	WILTON RE DEPOT	UNASSIGNED
OTH	&C27		X
OTH	&FXFWDUSD		JP PARADIS
OTH	&IZZO		V. IZZO
OTH	&C05		X
ITS	07200CQC3	FXSEC TRADING	Michael Wilson
ITS	0740056P9	S N PRI ISSUE NY	Michael Wilson
TMS	93117223	GLOBAL FX OPTION SECINDARY TRD	Michael Wilson
TMS	93117869	FXSECTRAD	UNASSIGNED
OTH	&LBIEADJ		Jose Aloisio Teles
ITS	071004F59	FX EMG BRAZILIAN	Jose Aloisio Teles
ITS	072006N88	GENT BZL LOCAL MKT	GENTILE
ITS	0780016S8	DIAMOND NTNB CASH	GENTILE
ITS	0740058F9	COVERED BONDS	KING
TMS	93168166	LEHMAN BROTHERS	AGARWAL
MTS	G12H	AGY COVERED BONDS	AGARWAL
MTS	G144	SBA III	KING
MTS	G16D	TREASURY CASH	VOLK
MTS	G17L	AGENCIES	AGARWAL
MTS	GM4M	FHLB 5.125 8/14/2013 3133XGVF	RIZZIERI SYND
MTS	GMBM	AGENCY STRIPS	AGARWAL
MTS	GMGQ	AGY INDEX	KING
MTS	GMK2	LONG AGENCIES	KING
ITS	07200CRN8	PRIMARY ISSUES	Morgan C Baumann/Ashees Jain
ITS	073002602	LBIE - EMTN'S	Morgan C Baumann/Ashees Jain
ITS	076009760	LEHMAN ISSUES	Morgan C Baumann/Ashees Jain
TMS	93111549	HNW WASH	Morgan C Baumann/Ashees Jain
MTS	G10F	AGENCIES	Morgan C Baumann/Ashees Jain
MTS	G1VG	AGENCY CALLABLE MTN	Chad DeBolt/Patty C. Kao
MTS	GMG1	AGENCY - ASSET SWAP	Morgan C Baumann/Ashees Jain
MTS	GMG9	CORP ASSET SWAP	Morgan C Baumann/Ashees Jain
MTS	GMO5	LONG AGENCY CALLABLES	Chad DeBolt/Patty C. Kao
MTS	GMU1	CORP - NON LEH	Morgan C Baumann/Ashees Jain
TMS	93168125	ISHARE TRADING	TIM BAER
MTS	G10X	CASH	FRED STEMP
MTS	G12P	FUT/L-BOND - INV	GEWIRTZ
MTS	G12V	COUPON TRADING	GEWIRTZ
MTS	G14B	GOVERNMENT TIPS	TIM BAER
MTS	G16G	ODD LOT GOVT TRD	MONAGHAN
MTS	G16L	CASH	GEWIRTZ
MTS	G1AU	CASH	MCSWEENEY
MTS	G1GT	CAN ENTITY US CASH	KANOS
MTS	G1L5	CASH	MONAGHAN
MTS	G1LB	LONG BOND	GOLDEN
MTS	G1T3	LIFFE BONDS - INV	CDELANEY
MTS	G1TV	CASH	TIM BAER

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Source System	Account	Account Name	Trader Name
MTS	G46L	CASH	GEWIRTZ
MTS	GM7L	TIPS BACKBOOK	TIM BAER
OTH	&HOUSEBALSHT		ADMIN
MTS	G1DH	US CASH	RIZZIERI
MTS	G1C8	FAY CASH	FAY
OTH	&GAC7		Deirdre Dunn/Christopher V Owen
MTS	G15W	AGENCY P/T OPTIONS	Deirdre Dunn/Christopher V Owen
MTS	GAC6	MBS FLOW BALLOONS	Deirdre Dunn/Jared Work
MTS	GAD5	AD2 HEDGE LEDGER	Deirdre Dunn/Nathan Jones
MTS	GAGB	MTG/TSY HEDGE	Deirdre Dunn/Jared Work
MTS	GAWA	SEASONED LEDGER	Deirdre Dunn/Nathan Jones
MTS	GAXY	MORTGAGE TRADING	Deirdre Dunn/Christopher V Owen
MTS	GMOY	GNMA SEASONED	Deirdre Dunn/Nathan Jones
MTS	GMOZ	MORTGAGE TRADING	Deirdre Dunn/Nathan Jones
MTS	GMX9	PASS-THRU	Deirdre Dunn/Jared Work
ITS	072004GS7	FX PROP DESK ARG B	Shashank Agrawal
ITS	074000399	EMG MATCH MXN	Anshuman Goyal
ITS	078001088	LBSF-AAA FUND	Anshuman Goyal
OTH	&614M		JAY
ITS	0710096X7	CB JGB	Christopher Brumbach
ITS	0710096Y5	AMIT JGB	Christopher Brumbach
ITS	07200CQ90	LMPROPCBREP	Christopher Brumbach
ITS	073004376	250 - JGB GOVT TRDG	HOFFMAN
ITS	0730049C9	NON$ BONDS MAIN	HOFFMAN
ITS	0730049D7	NON$ REPO MAIN	HOFFMAN
ITS	0730049Q8	CAD BONDS MAIN	HOFFMAN
ITS	0740063S4	CAD FORWARDS	HOFFMAN
ITS	0780014S0	LM PROP CB REG	Christopher Brumbach
MTS	61TY	LBSF DERIVATIVE RESERVE	HOFFMAN
MTS	6AIW	LM PROP CB 6 COMP	Christopher Brumbach
TMS	93168139	LEHMAN BROS	AMIT JAIN
MTS	G13U	JAIN PROPRIETARY	AMIT JAIN
MTS	G1SL	PROPRIETARY STRIPS	AMIT JAIN
MTS	G1T7	TREASURY/PROPRIETARY	HOFFMAN
MTS	G4T7	TREASURY/PROPRIETARY	HOFFMAN
MTS	G4TY	U.S. CASH	HOFFMAN
MTS	GDIW	LM PROP CASH CB	Christopher Brumbach
MTS	6AFV	CPI DERIV TREASURY NOTES	Alvaro Mucida
MTS	G12I	TSY HEDGE	SCELSA
MTS	G12T	OTC MBS OPTIONS	SCELSA
MTS	G12U	MBS HEDGE	SCELSA
MTS	G14J	CMM AGENCY PASS-THROUGHS	SCELSA
MTS	G1DQ	AGENCY PASS-THROUGHS	SCELSA
OTH	&CORECORP		DERIVATIVES CORPORATE
OTH	&CORECORPLBSF		DERIVATIVES CORPORATE
MTS	G1I0	TREAS	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	6AZS	MDP CMO	PING FENG
MTS	6MKG	LBSF MORTGAGE DERIVATIVES	PING FENG
MTS	6ARU	LBSF EXOTIC OPTIONS	EXOTIC OPTIONS
MTS	6MAL	6MAL	FAUCHEUX, LUC
TMS	95121647	SINGLE HEDGE FUND	Lingfeng Song
TMS	95121756	FUNDS CFO / PRO	Lingfeng Song
TMS	95121825	FUNDS TAP STRATEGY	Lingfeng Song
TMS	95121834	FUNDS LEVERAGE	Lingfeng Song
TMS	95121889	SPX OPTIONS	Lingfeng Song
TMS	95126119	N-FDV	UNASSIGNED
TMS	95126120	N-FDV	Lingfeng Song
OTH	GSFD		Lingfeng Song
TMS	95121878	HFR ETF	Ping Feng
MTS	G1AC	OTC TR OPT - INV	JEFF MICHAELS
MTS	G1AD	TR-OPT HED - INV	JEFF MICHAELS
MTS	GMHF	TR-OPT HED - INV	JEFF MICHAELS
MTS	GMJF	TR-OPT HED - INV	JEFF MICHAELS
MTS	PEMHF	SHORT TREASURY OPTIONS	JEFF MICHAELS
OTH	&DERIVFID		OPTIONS IBD CONTRA
MTS	6AI0	USD HEDGE	LONG OPTIONS
MTS	6AJF	PUTS MTS	MICHAELS, JEFF ALAN
MTS	6MKA	STRAT TREASURIES	JEFF MICHAELS
MTS	6AHH	USD USD	LONG SWAPS
MTS	6AHT	USD SWAP OPTIONS	LONG SWAPS
MTS	6AJ7	USD_SWAPS_PROP	LONG SWAPS
MTS	8MWF	CAD GOVT HEDGES FOR NON $ SWAP	LONG SWAPS
OTH	IBCASFDLF		SWAPS IBD CONTRA
MTS	G109	DISCO OVERNIGHTS	Alexander P. Hazelton
MTS	G116	DISCO SECONDARY	Alexander P. Hazelton
MTS	G1LK	AGENCIES	Alexander P. Hazelton
MTS	GPYZ	AGENCY BORROW TO MATURITY	Alexander P. Hazelton
OTH	&STRTBILLS		WIEGAND/GIOVACCO
MTS	G15P	LIFE BD IV - INV	Ivan W. Shen
MTS	G173	LONG T-BILLS	Ivan W. Shen
MTS	G1TD	BORROW TO MAT	Ivan W. Shen/Anish Vasisth
MTS	G4TD	BORROWS VS CASH	Ivan W. Shen/Anish Vasisth
MTS	GACB	SHORT T-BILLS	HAZELTON/SHEN
MTS	GACD	OFF THE RUN 2'S	Bradford Hughes
TMS	93115894	RELATIVE VALUE FUND	AWASTHI
ITS	07300BCQ8	LB OFFSHORE LTD.	CANEZIN/FELDER/HORNICK
TMS	93117641	CS CREDIT DIRECTIONAL TMS	CANEZIN/FELDER/HORNICK
TMS	95121709	CREDIT STRATEGY LB1	CANEZIN/FELDER/HORNICK
TMS	95121783	UNIVISION TMS	CANEZIN/FELDER/HORNICK
LIQ	CSDIR475050	CSDIR/Rene Canezin/HG Crd Stra	CANEZIN/FELDER/HORNICK
ITS	0730048X4	HGESOTERIC EMG-ITS	James S. Gregorek/EMG CORPS
TMS	93117263	HG ESOTERIC TRADING	James S. Gregorek

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117267	ESOTERIC EMG CORPS	James S. Gregorek/EMG CORPS
TMS	93117300	GREGOREK / WEAVER JV	James S. Gregorek
TMS	93117673	JGTFJV	James S. Gregorek
TMS	93117724	GREGOREK/LU JV	James S. Gregorek
MTS	GAVP	GREGOREK / WEAVER JV MTS	James S. Gregorek
MTS	GM2U	ESOTERIC EMG MTS	James S. Gregorek/EMG CORPS
MTS	GM2V	ESOTERIC MAIN MTS	James S. Gregorek
MTS	GMJP	GREGOREK/LU	James S. Gregorek
MTS	GMV5	ESOTERIC VIPS - MTS	James S. Gregorek
LIQ	SECTR215990	SECTR/215990	James S. Gregorek
TMS	93102555	$500MM GENWORTH GLB FD 5YR FRN	UNASSIGNED
TMS	93102555	$500MM GENWORTH GLB FD 5YR FRN	UNASSIGNED
TMS	93102573	$750MM GENERAL ELEC CAP CRP 7Y	UNASSIGNED
MTS	G17S	LEHMAN 3YR FRN & TAP	UNASSIGNED
MTS	GMKE	CONSOLIDATED EDISON 10YR & 30Y	UNASSIGNED
MTS	GMTC	$500MM GENWORTH GLB FD 5YR FRN	UNASSIGNED
MTS	GMTQ	NATIONWIDE LIFE GLB FD $200MM	UNASSIGNED
OTH	&101		GREENSPAN
OTH	&COT		UNASSIGNED
ITS	07200CQW9	MK ITS	Michael F Kilfeather
ITS	0730047R8	MARKET ACCESS	FELDER
ITS	0730048S5	YONI GORELAV	Yoni Gorelov
ITS	0740063H8	WILLIAM FENWICK	William Fenwick
MTS	6A3S	SCT-INDUSTRIAL 4	RAGOSA
TMS	93111143	LEHMAN BROTHERS INC	FELDER
TMS	93111242	LEHMAN BROTHERS	Dennis C. Lu
TMS	93111367	LEHMAN BROTHERS INC	SCHARF
TMS	93113257	DONG FINANCIALS	DONG
TMS	93115594	SCT-INDUSTRIAL 4	RAGOSA
TMS	93115871	JOEL KENT	JOEL KENT
TMS	93116037	AUTO JV	PSAKI
TMS	93116393	HG BABY BOND MISC	FELDER
TMS	93117143	HIGH GRADE TRAINS LBI HEDGES	Yoni Gorelov
TMS	93117147	PETER RAGOSA	RAGOSA
TMS	93117225	BRIAN MAGGIO	MAGGIO
TMS	93117254	YONI GORELOV	Yoni Gorelov
TMS	93117303	ROBINSON	Adam L. Robinson
TMS	93117338	WILLIAM FENWICK	William Fenwick
TMS	93117490	DAVID SWIRNOW	DAVID SWIRNOW
TMS	93117533	JASON QUINN	JASON QUINN
TMS	93117567	JOEL KENT AND BILL FENWICK(JV)	JOEL KENT
TMS	93117586	KEVIN VAN DAM	Kevin Van Dam
TMS	93117628	SWIRNOW - HEALTH	DAVID SWIRNOW
TMS	93117642	JASON QUINN/ JOHN CORTESE JV	JASON QUINN
TMS	93117941	MK TMS	Michael F Kilfeather
TMS	93168121	LEHMAN BROTHERS	PSAKI

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	G1KL	ZERO COUPON BONDS	PSAKI
MTS	G1MO	MK MTS	Michael F Kilfeather
MTS	G1NE	WILLIAM FENWICK	William Fenwick
MTS	G1TZ	DISCOUNT INDUSTRIAL	Dennis C. Lu
MTS	G1UD	HG CORP HEDGE	FELDER
MTS	GA3V	SCT-CONSUMER	RAGOSA
MTS	GA7U	DAVID SWIRNOW	DAVID SWIRNOW
MTS	GAD6	AUTO SECTOR BONDS	JASON QUINN
MTS	GADD	ROBINSON	Adam L. Robinson
MTS	GAU5	CROSSOVER BONDS	JASON QUINN
MTS	GAVF	YONI GORELOV	Yoni Gorelov
MTS	GM1Y	BRIAN MAGGIO/DAVID SWIRNOW JV	DAVID SWIRNOW
MTS	GM37	DAVID SWIRNOW	DAVID SWIRNOW
MTS	GM5B	JOEL KENT & BILL FENWICK (JV)	JOEL KENT
MTS	GM9N	JASON QUINN/JOHN CORTESE JV	JASON QUINN
MTS	GMM2	AERO / REIT LBI	Adam L. Robinson
MTS	GMV4	KEVIN VAN DAM	Kevin Van Dam
MTS	GMY7	BRIAN MAGGIO	MAGGIO
LIQ	JQAML401810	JQAML (Quinn / Mogavero)/40181	JASON QUINN
TMS	93102609	CAP SEC TRUST RECEIPTS	SYND: MGD/CO
TMS	93102631	CIT GROUP PREF 6 10%	SYND: MGD/CO
TMS	93102632	GECC 60YR	SYND: MGD/CO
TMS	93102635	ROYAL BANK OF SCOTLAND PERPET	SYND: MGD/CO
TMS	93102650	WELLS FARGO 6 25% 60YR	SYND: MGD/CO
MTS	G1XL	GECC 60YR	SYND: MGD/CO
MTS	GMSS	FREDDIE MAC PERP	UNASSIGNED
OTH	&12Q		RYS
OTH	&LEHFRN		FEIDELSON
ITS	0710047W9	DCALSMJN	DAN CROWLEY
ITS	072003577	BULGARI-CAP SEC	BUGLIARI
ITS	0730047H0	LAYNG YANKEE BANK	LAYNG
ITS	0740058S1	LAYNG/CROWLEY/MAYE	LAYNG
ITS	078004074	PERPETUAL EUROS	BUGLIARI
TMS	93111131	PRD STOCK TRADING	BUGLIARI
TMS	93111336	LEHMAN BROTHERS	BUGLIARI
TMS	93113089	DP RETAIL-POPE	DARON POPE
TMS	93115681	BUGLIARI/POPE	BUGLIARI
TMS	93115985	DRD BUGLIARI	BUGLIARI
TMS	93116074	DAN CROWLEY	DAN CROWLEY
TMS	93116083	DAN CROWLEY-AIRLINES	DAN CROWLEY
TMS	93116098	MEGAN PHILBIN-$25 PAR	Megan M. Philbin
TMS	93117059	LAYNG YANKEE BANK	LAYNG
TMS	93117065	BUGLIARI/LAYNG JV (ABAL JV)	LAYNG
TMS	93117171	CROWLEY/BUGLIARI (OCAB JV)	DAN CROWLEY
TMS	93117517	ERIKA FAIRES	Erika Lyn Faires
TMS	93117518	CROWLEY/RYS	DAN CROWLEY

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Source System	Account	Account Name	Trader Name
TMS	93117534	ANDREW LAYNG	LAYNG
TMS	93117539	KEVIN TAN	KEVIN TAN
TMS	93117601	BUGLIARI CROWLEY POPE	DAN CROWLEY
TMS	93117602	CROWLEY GREGOREK	DAN CROWLEY
TMS	93117627	POPE/FAIRES	DARON POPE
TMS	93117627	POPE/FAIRES	DARON POPE
TMS	93168171	LEHMAN BROTHERS INC	CORCORAN
TMS	95126156	CROWLEY - LB1	DAN CROWLEY
LIQ	DSTRD260920	DSTRD/260920	DAN CROWLEY
MTS	G10N	CROWLEY	DAN CROWLEY
MTS	G10W	ERIKA FAIRES	Erika Lyn Faires
MTS	G12Q	MMP SPLIT	RYS
MTS	G12Z	MMP NO SPLIT	RYS
MTS	G19K	DP RETAIL-POPE	DARON POPE
MTS	GA11	AUC RATE TAX PREF	RYS
MTS	GA13	AUC RATE ABS CONTRA	RYS
MTS	GA40	TAXABLE NO SPLIT	RYS
MTS	GA6B	MUNI PREFERRED	Kelly ODonnell
MTS	GA6S	SAVRS SPLIT	David T. Lo
MTS	GA7V	ANDREW LAYNG	LAYNG
MTS	GA8M	VIPS	RYS
MTS	GAIL	TREASURY	RYS
MTS	GAL0	TAXABLE PUBLIC FIN	Kelly ODonnell
MTS	GAM9	BUGLIARI CROWLEY POPE	DAN CROWLEY
MTS	GAMC	YANKEE BANK HEDGE	BUGLIARI
MTS	GAMS	PREFERRED TREASURY	CORCORAN
MTS	GAOB	INSURANCE HEDGE	BUGLIARI
MTS	GAUV	POPE/FAIRES	DARON POPE
MTS	GM84	DAN CROWLEY	DAN CROWLEY
MTS	GM87	DAN CROWLEY-AIRLINES	DAN CROWLEY
MTS	GMA9	POPE/CROWLEY JV (DPDC JV)	DAN CROWLEY
MTS	GMDM	LAYNG YANKEE BANK	LAYNG
MTS	GMEH	BUGLIAR/LAYNG JV(AB AL JV)	LAYNG
MTS	GMMD	CROWLEY/BUGLIARI	DAN CROWLEY
MTS	OALJ	DAN CROWLEY	DAN CROWLEY
MTS	OMAB	LB1	CORCORAN
MTS	QS1CX	DAN CROWLEY	DAN CROWLEY
TMS	93113014	BANK LOAN HEDGE-CORP BONDS	KAHN
LIQ	SYND 258080	IBD Shared Positions/258080	SYNDICATE
LIQ	SYND 258120	IBD Shared Positions/258120	SYNDICATE
LIQ	SYND 411630	IBD Shared Positions/411630	KAHN
LIQ	SYND 421350	IBD Shared Positions/421350	KAHN
LIQ	SYND 438760	IBD Shared Positions/438760	SYNDICATE
ITS	072008378	FRN'S	CONETTA
MTS	C126	CP PSIROGIANES	PSIROGIANES
MTS	G10B	CIT	CONETTA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	G1M3	COMMERCIAL PAPER (ASSET BACKED	PALERMO
MTS	G1N7	COMMERCIAL PAPER (ASSET BACKED	CONETTA
MTS	G1NL	COMMERCIAL PAPER (ASSET BACKED	PSIROGIANES
MTS	GA1P	COMMERCIAL PAPER CONETTA	CONETTA
MTS	GA1W	COMMERCIAL PAPER WEST	Sara West
MTS	GA1X	COMMERCIAL PAPER PALERMO	PALERMO
MTS	GA53	COMMERCIAL PAPER PSIROGIANES	PSIROGIANES
MTS	GA5U	COMMERCIAL PAPER (L)	PSIROGIANES
MTS	GAIX	COMM PAPER ABS	Edward G. Britt
MTS	GAIY	COMM PAPER BRITT	Edward G. Britt
MTS	GAM6	COMMERCIAL PAPER KAPLAN(ASSET	ERIC KAPLAN
MTS	GAMX	COMMERCIAL PAPER WEST ABCP	Sara West
MTS	GAU9	COMMERCIAL PAPER KAPLAN	ERIC KAPLAN
MTS	GM9M	LEHMAN 13MO EXTENDIBLE	Meghan Graper
MTS	GMEC	SF 15	CONETTA
MTS	GMIY	WIND TR	CONETTA
ITS	071002FN4	YANKEE CREDIT TRDG	Satish Chellaram/Michael J. Cattano/Andr
ITS	07200CQ33	MIDDLE EAST	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740056V6	ASIA HIGH YIELD	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740056Z7	EUROPE/CAN/AUS	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057B9	SOVS/PROVS/SUPRAS	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057D5	ASIACCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057F0	BRAZILCCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057G8	CHILECCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057H6	CHINACCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057J2	EXOTICSCCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057K9	INDIACCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057L7	INDONESCCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057M5	KOREACCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057N3	MALAYCCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057P8	MEXICOCCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057R4	PHILIPCCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057S2	SINGAPCCR	Satish Chellaram/Michael J. Cattano/Andr
TMS	93117872	EQUITIES CCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GAIA	MIDDLE EAST	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5C	CHILECCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5E	CHINACCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5F	EXOTICSCCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5G	INDIACCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5L	KOREACCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5T	MALAYCCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5U	MEXICOCCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5W	SINGAPCCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5Y	ASIACCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GMG0	IRSWAP CCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GMU2	EUROPE/CAN/AUS	Satish Chellaram/Michael J. Cattano/Andr

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	GMU5	SOVS/PROVS/SUPRAS	Satish Chellaram/Michael J. Cattano/Andr
MTS	GMU6	TWEBCCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GMU7	BRAZILCCR	Satish Chellaram/Michael J. Cattano/Andr
OTH	&RESERVRB		HOUSE
ITS	07100BCT4	HGSTRAINVEST	GRIMEH
ITS	072001779	LOTC COVERED OPT	CHRISTOPHER SMITH
ITS	072002694	EMG LEVERAGE BUSHS	GENTILE
ITS	072004559	BOND OPTION LINKED WARRANTS	CHRISTOPHER SMITH
ITS	072004914	CRD BRAZIL EXOTICS	GENTILE
ITS	072004Q07	CARMODY EXOTICS	Brandon J. Carmody
ITS	072004QY3	CARMODY URUGUAY	Brandon J. Carmody
ITS	072004QZ0	CARMODY PANAMA	Brandon J. Carmody
ITS	072006C98	CDS-MEXICO-LBSF	NICOLETTA
ITS	072006DH9	CDS-OTHER-LBSF	NICOLETTA
ITS	072006K24	NICOLETTA ECUADOR	NICOLETTA
ITS	072006LN7	SHARRET CORP	SHARRET
ITS	072006R76	PORTFOLIO VEN	GENTILE
ITS	072008121	EMG_CR D'FLT-#20	GENTILE
ITS	072008774	NICARAGUA CR D'FLT	GENTILE
ITS	0720098Y2	ARGENTINA	GRIMEH
ITS	0720099D7	HOUSE EXOTICS	GRIMEH
ITS	074002676	PCS OPTIONS1	CHRISTOPHER SMITH
ITS	074004383	LTN MKTS OPTN TRDG	CHRISTOPHER SMITH
ITS	074004391	LTN MKTS OPT TRDG2	CHRISTOPHER SMITH
ITS	074005455	EMG OPTION STRAT	CHRISTOPHER SMITH
ITS	076000165	NY EMG CREDIT 7	GENTILE
ITS	076001197	VEN STRIPS-LBSF	GENTILE
ITS	076001817	LATIN CR PAMI TRDS	GENTILE
ITS	076004084	EMG OPTIONS 1-AURTENECHE	CHRISTOPHER SMITH
ITS	076004662	EXOTICS	MATT CLINTON
ITS	076004696	CREDIT DERV ASSET DERV 1	GENTILE
ITS	076008622	ARGENTINA	MATT CLINTON
ITS	076009455	EMG OPTIONS	CHRISTOPHER SMITH
ITS	077003069	EMG LOCAL LOANS	HOUSE
ITS	077005304	CLINTON OPTIONS	MATT CLINTON
ITS	077006344	LOTC2 - EURO BONDS	CHRISTOPHER SMITH
ITS	077006534	EMG OPTIONS	CHRISTOPHER SMITH
ITS	078000122	EMG EUROBONDS -GLASS	GRIMEH
ITS	078000130	EMG EUROBONDS	MATT CLINTON
ITS	078000148	EMG EUROBONDS -DAGUILLARD	ARCHIBOLD
ITS	078000247	EMG EUROS -DAGUILLARD	ARCHIBOLD
ITS	078000254	EMG EUROS SCHEPT	CHRISTOPHER SMITH
ITS	078000338	RUSSIA	GRIMEH
ITS	078000569	VENEZUELA	MATT CLINTON
ITS	078001005	INDEX OPTIONS	CHRISTOPHER SMITH
ITS	0780013P7	VENZ BANCO CANARIA	GENTILE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117296	MAGGIE ARCHIBOLD CORP	ARCHIBOLD
TMS	93117993	MARCHIBOLD LATAM	ARCHIBOLD
LIQ	EMG 222130	EMG Loans/222130	GENTILE
MTS	G42K	TREASURY CASH	GLASS
MTS	GA6Z	VENE CANARIAS	UNASSIGNED
MTS	GAC3	NICOLETTA BRAZIL	NICOLETTA
MTS	GAL5	EURO CASH NADJA	ARCHIBOLD
MTS	GAMG	EMG TOTAL RETURN SWAPS	MATT CLINTON
MTS	GAZ5	SHARRET MEXICO	SHARRET
MTS	GM9P	BRANDON CARMODY - UST	Brandon J. Carmody
MTS	GMMQ	NICOLETTA MEXICO	NICOLETTA
MTS	GMN3	NICOLETTA VENE	NICOLETTA
MTS	GMN8	NICOLETTA CHILE	NICOLETTA
MTS	GMW2	CDS OPTS - TREAS	Elnore-Richard Ignacio
MTS	GMX6	EMG SCT GOV	GENTILE
OTH	&HYF		UNASSIGNED
TMS	93102222	HOME DEPOT	SYND: CO-MGD
TMS	93102224	PILGRIM'S PRIDE DUAL TRANCHE	SYND: CO-MGD
TMS	93102240	USIS	SYND: LEAD
TMS	93102240	USIS	SYND: LEAD
TMS	93117704	HY SYNDICATE HEDGE 2	ORLAN
TMS	95121924	HY SYNDICATION LB1	UNASSIGNED
ITS	073004673	FISCHER INDUSTRIAL	TIM FISCHER
ITS	073004657	SOBEL/CHUNG ITS	MIKE SOBEL
ITS	073004772	RETAIL MIKE SOBEL	MIKE SOBEL
ITS	0740063B1	SOBEL BEGGANS MSJB	MIKE SOBEL
TMS	93113066	GAMING-DM	MOGAVERO
TMS	93113103	PUBLISHING	MOGAVERO
TMS	93113249	CABLE-DM	MOGAVERO
TMS	93113250	SATELLITE-DM	MOGAVERO
TMS	93113274	TF WIRELESS	TIM FISCHER
TMS	93113275	TF INDUSTRIALS	TIM FISCHER
TMS	93113298	TF AERO/DEFENSE	TIM FISCHER
TMS	93113299	TF AUTOS	TIM FISCHER
TMS	93115672	MOGAVERO HEALTHCARE	MOGAVERO
TMS	93115683	SOBEL TECH	MIKE SOBEL
TMS	93115687	MICHAEL SOBEL TELECOM	MIKE SOBEL
TMS	93115688	TIM FISCHER OIL & GAS	TIM FISCHER
TMS	93115814	TOWERS TF	TIM FISCHER
TMS	93115833	MICHAEL SOBEL PAPER	MIKE SOBEL
TMS	93116044	HY TRAINS TRADING BOOK	MIKE SOBEL
TMS	93116050	FISCHER PROP	TIM FISCHER
TMS	93116073	SOBEL/CHUNG JV	MIKE SOBEL
TMS	93117243	SOBEL BEGGANS JV	MIKE SOBEL
TMS	93117255	XOGAMING	MOGAVERO
TMS	93117256	XOMEDIA	MOGAVERO

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117258	XOHEALTH	MOGAVERO
TMS	93117273	CONSDL	Daniel Lerner
TMS	93117274	RETAIL DL	Daniel Lerner
TMS	93117275	LERNER CORTESE-RETAIL/LODGI	Daniel Lerner
TMS	93117276	FOODDL	Daniel Lerner
TMS	93117385	MOGAVERO/FELTY JV TMS	MOGAVERO
TMS	93117644	LERNER BUILDER	Daniel Lerner
TMS	93117878	DF HEALTHCARE	FRIEDMAN
TMS	93117879	DF BROADCASTING	FRIEDMAN
TMS	93117881	DF GAMING	FRIEDMAN
TMS	93117882	DF THEATER	FRIEDMAN
TMS	93117916	ENVIRON-BW	Brian Wendell
TMS	93117916	ENVIRON-BW	Brian Wendell
TMS	93117917	LODGING BW	Brian Wendell
TMS	93117937	PACKAGINGDF	FRIEDMAN
TMS	93117952	FISCHER GRAMINS JV	TIM FISCHER
TMS	93117998	HY UTILITIES	TIM FISCHER
TMS	93117998	HY UTILITIES	TIM FISCHER
TMS	93168163	RETAIL BROADCASTING	MOGAVERO
LIQ	AMJFL405600	Mogavero/Felty JV/405600	MOGAVERO
LIQ	DSTTF405600	DSTTF (Tim Fischer)/405600	TIM FISCHER
MTS	G13V	DAN LERNER-PROP	Daniel Lerner
MTS	G1KO	TF TREASURY HEDGE	TIM FISCHER
MTS	GA52	MICHAEL SOBEL TREASURY	MIKE SOBEL
MTS	GAB0	HY TRAINS 2006-1 REPO	MIKE SOBEL
MTS	GAPS	LERNER CORTESE - RETAIL LODGIN	Daniel Lerner
MTS	GM14	MOGAVERO HEALTHCARE	MOGAVERO
LIQ	SECMS405600	SECMS (Mike Sobel)/405600	MIKE SOBEL
TMS	93117575	HY CAPITAL ARBITRAGE JV TMS	CANEZIN/FELDER/HORNICK
TMS	95121723		CANEZIN
OTH	&CNTG/LBI.		MITROKOSTAS
LIQ	SECT3294450	SECT3 A Stromberg /294450	UNASSIGNED
LIQ	SECTR401900	SECTR/401900	TOBY BAKER
OTH	&HY/SCT/LBIE		CANEZIN
OTH	&HY/SCT/LBSF		CANEZIN
OTH	&HYSCTTRFLBI		CANEZIN
ITS	0710029L5	HY BOND OPTIONS	STAFFORD
ITS	0730049L9	ROB ALLOWAY-HYCHEM	Robert Alloway
ITS	0740056M6	CANEZIN SOBEL JV	CANEZIN
TMS	93113212	BRENT EASTBURG HY/SCT	CANEZIN
TMS	93115993	DOW JONES CDX	STAFFORD
TMS	93117064	RCMS HY PAPER JV	CANEZIN
TMS	93117279	HYTECH BONDS	Robert Alloway
TMS	93117280	HYCHEM BONDS	Robert Alloway
TMS	93117280	HYCHEM BONDS	Robert Alloway
TMS	93117355	HYPAPERBOND	Robert Alloway

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Source System	Account	Account Name	Trader Name
TMS	93117624	HYCDS	CORTESE
TMS	93117632	HY JC RECOVERY	CORTESE
TMS	93117646	HY BESPOKE	CANEZIN
TMS	93117670	HY ALLOWAY CS	Robert Alloway
TMS	93117856	RCDLJV	CANEZIN
TMS	93117865	CORTESE/MOGAVEROJV	CORTESE
TMS	93117942	BARZIDEH-TMS	Daniel Barzideh
TMS	93118013	JS HY CAPARB	SALHOTRA
TMS	93118014	JS HY REVAL	SALHOTRA
LIQ	DSTCS421720	CORTESE/STROMBERG JV/421720	CORTESE
LIQ	DSTJC421720	Distressed Loans (John Cortese	CORTESE
MTS	G1S1	HYPAPER BONDS	Robert Alloway
MTS	GAUT	HYCDSRATES	CORTESE
LIQ	JCAML421720	JCAML - (Cortese / Mogavero)/4	CORTESE
LIQ	RECDB421720	RECDB- Daniel Barzideh/421720	Daniel Barzideh
LIQ	SECAC421720	SECAC (Alloway / Crowley JV)/4	CANEZIN
LIQ	SECDB421720	SECDB- Daniel Barzideh/421720	Daniel Barzideh
LIQ	SECT 421720	SECT/421720	CANEZIN
LIQ	SECTR421720	SECTR/421720	CANEZIN
LIQ	SERA1421720	SERA1 (Robert Alloway HYCHEMBO	Robert Alloway
LIQ	SERA2421720	SERA2 (Robert Alloway HYPAPERB	Robert Alloway
OTH	&FAILDIST		LARRY MCCARTHY
OTH	&HYDEQTYPRPJV		Richard S. Thoms
OTH	&HYDEQUITYJV		Richard S. Thoms
ITS	07200CQH2	JB/PS JV ITS	JOE BEGGANS
ITS	073004798	JB/BD-ENERGY	JOE BEGGANS
ITS	0740058X0	JBTFJV	JOE BEGGANS
ITS	0740063G0	JAMES FELTY MN-ITS	James R. Felty
TMS	93111349	DISTRESSED FINANCIALS	JOE BEGGANS
TMS	93113010	DISTRESSED LOANS WIRELESS	PETER SCHELLBACH
TMS	93113125	DISTRESSED UNALLOCATED	JOE BEGGANS
TMS	93115503	DISTRESSED LOAN CONV/CUST DIST	PETER SCHELLBACH
TMS	93115641	DISTRESSED BEGGANS EQUITY	JOE BEGGANS
TMS	93115642	DISTRESSED RETAIL	JOE BEGGANS
TMS	93115643	DISTRESSED TELECOM	JOE BEGGANS
TMS	93115647	JV ARB-SHIPPING	JOE BEGGANS
TMS	93115691	BEGGANS/DZIEDZIECH JV	JOE BEGGANS
TMS	93115886	DISTRESSED LOANS ENERGY	PETER SCHELLBACH
TMS	93115954	DISTRESSED LOANS AUTOS	PETER SCHELLBACH
TMS	93116006	MCDONALD/GATWARD J/V	LARRY MCDONALD
TMS	93117001	DISTRESS LOANS JV	PETER SCHELLBACH
TMS	93117007	DISTRESSED LOANS CHEMICALS/	PETER SCHELLBACH
TMS	93117082	HY-DISTRESSED LOANS AUTOS JV	GRAMINS
TMS	93117089	DISTRESS LOANS AUTOS	GRAMINS
TMS	93117247	JBTF JV	JOE BEGGANS
TMS	93117247	JBTF JV	JOE BEGGANS

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Source System	Account	Account Name	Trader Name
TMS	93117335	JAMES FELTY MAIN BOOK- TMS	James R. Felty
TMS	93117336	BEGGANS/ FELTY JV- TMS	JOE BEGGANS
TMS	93117384	BEGGANS/LERNER JV TMS	JOE BEGGANS
TMS	93117492	BEGGANS/GRAMINS/SCHE JV	JOE BEGGANS
TMS	93117611	AIRLINEJB	JOE BEGGANS
TMS	93117697	JFRAJV	JIM FELTY
TMS	93117697	JFRAJV	JIM FELTY
TMS	93117832	MCDONALD/GATWARD JV	LARRY MCDONALD
TMS	93117842	WORTHLESS ACCOUNT	JOE BEGGANS
TMS	93117843	PENNY BOOK	JOE BEGGANS
TMS	93117859	JBPSJV	JOE BEGGANS
TMS	93117868	HY MACRO HEDGE	PETER SCHELLBACH
TMS	93117897	FELTY PROP	James R. Felty
TMS	93117912	BEGGANS/ CROWLEY JV	JOE BEGGANS
TMS	93117957	FELTY/FRIEDMAN JV	James R. Felty
LIQ	DSTBD257150	Distressed Loans (Joe Beggans)	JOE BEGGANS
LIQ	DSTBD402510	Distressed Loans (Joe Beggans)	JOE BEGGANS
LIQ	DSTJF256780	DSTJF (Jim Felty)/256780	James R. Felty
LIQ	DSTJG201260	Distressed Loans (Gramins)/201	GRAMINS
LIQ	DSTJG231710	Distressed Loans (Gramins)/231	GRAMINS
LIQ	DSTJG253730	Distressed Loans (Gramins)/253	GRAMINS
LIQ	DSTJG256690	Distressed Loans (Gramins)/256	GRAMINS
LIQ	DSTJG257150	Distressed Loans (Gramins)/257	GRAMINS
LIQ	DSTJG402510	Distressed Loans (Gramins)/402	GRAMINS
LIQ	DSTJV253730	DSTJV/253730	GRAMINS
LIQ	DSTJV256690	DSTJV/256690	PETER SCHELLBACH
LIQ	DSTMG256780	DSTMG (McDonald Gatward)/25678	LARRY MCDONALD
LIQ	DSTR2201260	Distressed Loans (McCarthy)/20	LARRY MCCARTHY
LIQ	DSTRD201260	DSTRD/201260	PETER SCHELLBACH
LIQ	DSTRD209200	DSTRD/209200	PETER SCHELLBACH
LIQ	DSTRD253700	DSTRD/253700	PETER SCHELLBACH
LIQ	DSTRD253720	DSTRD/253720	PETER SCHELLBACH
LIQ	DSTRD253730	DSTRD/253730	PETER SCHELLBACH
LIQ	DSTRD256690	DSTRD/256690	PETER SCHELLBACH
LIQ	DSTRD256700	DSTRD/256700	PETER SCHELLBACH
LIQ	DSTRD256710	DSTRD/256710	PETER SCHELLBACH
LIQ	DSTRD256720	DSTRD/256720	PETER SCHELLBACH
LIQ	DSTRD256770	DSTRD/256770	PETER SCHELLBACH
LIQ	DSTRD256780	DSTRD/256780	PETER SCHELLBACH
LIQ	DSTRD257150	DSTRD/257150	PETER SCHELLBACH
MTS	G1JS	GOVT LEDGER	GRAMINS
MTS	GMAT	JOE BEGGANS	JOE BEGGANS
LIQ	JBASL256780	JBASL (Joseph Beggans)/256780	JOE BEGGANS
MTS	QS1DG	SCHELLBACH/CROWLEY MTS	PETER SCHELLBACH
MTS	QS1DH	GRAMINS MTS	GRAMINS
MTS	QS1DJ	SCHELLBACH MTS	PETER SCHELLBACH

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Source System	Account	Account Name	Trader Name
MTS	QS1JB	BEGGANS - MTS	JOE BEGGANS
LIQ	AGEN 221720	AGEN- Agency/221720	James P. Seery
LIQ	INSYN221720	In Syndication/221720	James P. Seery
LIQ	INSYN411620	In Syndication/411620	James P. Seery
LIQ	JSSYB428090	JSSYB (J. SERRY/A. STROMBERG/M	James P. Seery
LIQ	JSTBL425400	JSTBL (Jim Seery Alex Strombe	James P. Seery
LIQ	JSTBL425400	JSTBL (Jim Seery, Alex Strombe	James P. Seery
LIQ	SYND 221720	IBD Shared Positions/221720	James P. Seery
LIQ	SYND 411620	IBD Shared Positions/411620	James P. Seery
LIQ	TBSYN221720	TBSYN - LOAN ORIGINATION/22172	James P. Seery
LIQ	ASDBH299200	ASDBH- Alex Stromberg Daniel	Alexander Stromberg
LIQ	SECT2299180	SECT2/299180	MOYNIHAN
LIQ	SECT3203310	SECT3 A Stromberg /203310	Alexander Stromberg
LIQ	SECT3299140	SECT3 A Stromberg /299140	Alexander Stromberg
LIQ	SECT3299180	SECT3 A Stromberg /299180	Alexander Stromberg
LIQ	SECT3299190	SECT3 A Stromberg /299190	Alexander Stromberg
LIQ	SECT3299200	SECT3 A Stromberg /299200	Alexander Stromberg
LIQ	SECT3299970	SECT3 A Stromberg /299970	Alexander Stromberg
LIQ	SECT3436500	SECT3 A Stromberg /436500	Alexander Stromberg
LIQ	SECT4299110	SECT4(M McQuade)/299110	MATTHEW MCQUADE
LIQ	SECT4299180	SECT4(M McQuade)/299180	MATTHEW MCQUADE
LIQ	SECT4299220	SECT4(M McQuade)/299220	MATTHEW MCQUADE
LIQ	SECT4299230	SECT4(M McQuade)/299230	MATTHEW MCQUADE
LIQ	SECT4299960	SECT4(M McQuade)/299960	MATTHEW MCQUADE
LIQ	WOODS430530	Woodside Financing/430530	FRANK PREZIOSO
ITS	071002C07	EMG CORP ARGENTINA	David Matty/Fernando Alvarez Jimenez
ITS	071002CX5	EMG CORP OTHER	David Matty/Fernando Alvarez Jimenez
ITS	071002CY3	EMG CORP MEXICO	David Matty/Fernando Alvarez Jimenez
ITS	071002CZ0	EMG CORP BRAZIL	David Matty/Fernando Alvarez Jimenez
ITS	071005FC1	MFA TRS HEDGE	David Matty/Fernando Alvarez Jimenez
ITS	07100CCC9	EMG BRAZIL NPL	Matty/Alvarez NPLs
ITS	07100CH00	RESTR CRED COL NPL	Matty/Alvarez NPLs
ITS	07100CN03	FID FIN BH2	Matty/Alvarez NPLs
ITS	0760068L2	EMGCORP NPL LB1	Matty/Alvarez NPLs
LIQ	0U4DM489530	0U4DM - David Matty/Fernando A	David Matty/Fernando Alvarez Jimenez
LIQ	EMARG500800	EMG CORP ARG LOANS/500800	David Matty/Fernando Alvarez Jimenez
LIQ	EMMEX500800	EMMEX- EMG CORP MEX LOANS/5008	David Matty/Fernando Alvarez Jimenez
LIQ	EMMEX500800	EMMEX- EMG CORP MEX LOANS/5008	David Matty/Fernando Alvarez Jimenez
LIQ	EMOTR500800	EMOTR- David Matty/ Fernando A	David Matty/Fernando Alvarez Jimenez
ITS	07200CRP3	CHELLARAM - ASIA	UNASSIGNED
ITS	07200CRQ1	CHELLARAM - PAKIST	UNASSIGNED
ITS	07200CRR9	CHELLARAM - VIET	UNASSIGNED
ITS	07200CRV0	CHELLARAM - PHILIP	UNASSIGNED
MTS	GM0B	SC - UST - ASIA	Satish Chellaram
ITS	0710023C1	CDOPROP EQUITY	BRIAN WARGON
ITS	077005486	SECONDARY CDO EMG	BRIAN WARGON

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Source System	Account	Account Name	Trader Name
ITS	078000379	CDO PROP - LOW VAL	BRIAN WARGON
TMS	93117228	CDO PROP EQUITY TRADING	BRIAN WARGON
MTS	GMPD	NI INVENTORY	BRIAN WARGON
ITS	0730048T3	CHAMBERS	ROBERT CHAMBERS
TMS	93113194	LEHMAN ENERGY FUND-EQUITIES	ROBERT CHAMBERS
TMS	93114700	LEHMAN ENERGY FUND	ROBERT CHAMBERS
TMS	95122400	LEHMAN ENERGY FUND	ROBERT CHAMBERS
LIQ	SECTR294900	SECTR/294900	ROBERT CHAMBERS
OTH	&MUNILBCB		Gregory Shlionsky
OTH	&SE5		Gregory Shlionsky
MTS	5ABC	MORTGAGE PROP/SWAP	Denis J. Burlage
MTS	5AIO	GIC IO	Denis J. Burlage
MTS	5AZM		Denis J. Burlage
MTS	6AIN	MUNI SWAPS	Gregory Shlionsky
MTS	6AKG	ACT 1 ACCRUAL LEG	Gregory Shlionsky
MTS	6AWI	MUNI FF	Gregory Shlionsky
MTS	6AXR	MUNI BOND OPT	Gregory Shlionsky
TMS	93111996	SPECIAL FINANCING SWAP HEDGE	Gregory Shlionsky
TMS	93111996	SPECIAL FINANCING SWAP HEDGE	Gregory Shlionsky
TMS	93111999	SPECIAL FINANCING SWAP HEDGE	Gregory Shlionsky
TMS	93117554	DERIV TOB 2	Gregory Shlionsky
TMS	93117556	MUNI DERIV TAXABLE	Gregory Shlionsky
TMS	95120016	GENERIC TRADING	Gregory Shlionsky
TMS	95121864	MUNI RIBCO RV LT	Gregory Shlionsky
TMS	95121879	MUNI IRL	Gregory Shlionsky
TMS	95121915	TAX EXEMPT RVSAVRS	Gregory Shlionsky
MTS	G16K	MUNI REFINANCE	Guy J. Murray
MTS	G16P	MUNI DEF	Guy J. Murray
MTS	G16R	MUNI DEF	Guy J. Murray
MTS	G16V	MUNI REFINANCE	Guy J. Murray
MTS	G16X	MUNI REFINANCE	Guy J. Murray
MTS	G1F0	SWISS FRANCS SWAPS	Gregory Shlionsky
MTS	G1RJ	MUNI DEFEASANCE	Guy J. Murray
MTS	G1RY	MUNI DEFEASANCE	Guy J. Murray
MTS	GMWI	GOVT HEDGES	Gregory Shlionsky
MTS	GMWJ	MUNI TOBACCO DELIVERIES	Gregory Shlionsky
MTS	GMWK	MUNI HEDGE	Gregory Shlionsky
OTH	IBCADMUNIDERIV		UNASSIGNED
LIQ	MUNI 249260	MUNI/249260	Gregory Shlionsky
OTH	&STAPLETON		Michael Whang
TMS	73411000	CUSHION -RIBCO	William F. Connors
TMS	73411001	HOUSING LONG GENERIC RIBCO	James McGinley
TMS	73411003	INTERMEDIATE RIBCO	James McGinley
TMS	73411009	YIELD-RIBCO	William F. Connors
TMS	73414984	SHORT RIBCO	James McGinley
TMS	93160282	LEGACY LONGS	William F. Connors

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Source System	Account	Account Name	Trader Name
TMS	93160364	LONG BONDS (20Y+)	James McGinley
TMS	93161373	SHORT (<10Y)	James McGinley
TMS	93161449	CUSHION	William F. Connors
TMS	93161449	CUSHION	William F. Connors
TMS	93161450	HOUSING LONG GENERIC	James McGinley
TMS	93161611	FORWARD	William F. Connors
TMS	93161888	LEGACY-SHORTS	William F. Connors
TMS	95120006	MACRO CREDIT -RIBCO	William F. Connors
TMS	93115879	GM LONG	Justin H Arabadjief
TMS	93115880	LONG BONDS	James U. Van Metre
TMS	93117180	MANAGED MONEY	William J. Hopke
TMS	93161039	RETAIL	Jody T. Scharf
TMS	93161375	GM SHORT	Thomas G. Uschok
TMS	95121733	JOINT TOB SEC RIBCO	Justin H Arabadjief
TMS	95121746	VAN TOB CUST RIBCO	James U. Van Metre
TMS	93115693	HIGH YIELD SYNTHETICS	Todd A. Carnevale
TMS	93117506	MUNI HY JT VENTURE	Todd A. Carnevale
TMS	93117588	HY HSG	Todd A. Carnevale
TMS	93117700	HIGH YIELD 2	Todd A. Carnevale
TMS	93117875	TAXABLE MUNI II	Todd A. Carnevale
TMS	93160250	TAXABLE-MUNI	Todd A. Carnevale
TMS	93160365	HIGH YIELD 1	Todd A. Carnevale
TMS	95121713	RIBCO HY	Todd A. Carnevale
MTS	G1D9	TAXABLE-HEDGE	Todd A. Carnevale
TMS	93117607	SAVRS TOB (SHORT TERM)	Francis E. Murphy
TMS	93160990	LEHMAN BROS	Katherine S. Ryan
TMS	93161475	LEHMAN BROS	Francis E. Murphy
TMS	93161476	LEHMAN BROS	Francis E. Murphy
TMS	93161477	LEHMAN BROS	Francis E. Murphy
TMS	93161479	LEHMAN BROTHERS	Francis E. Murphy
TMS	93161501	LEHMAN BROTHERS INC	Francis E. Murphy
TMS	95121726	RIBCO SAVRS TOB (SHORT TERM)	Francis E. Murphy
TMS	95121880	RIBCO FLOTSAM	Francis E. Murphy
OTH	&NUX		SINGER
TMS	73410057	LB1 GROUP CO 299	Michael Whang
TMS	73411004	RIBCO LLC 1% RIBS	Michael Whang
TMS	73411005	RIBCO RANS	Michael Whang
TMS	73411007	RIBCO LLC TOTAL RETURN	Michael Whang
TMS	93115663	CAL FPA	Michael Whang
TMS	93117012	TRS FOR CUSTOMERS	Michael Whang
TMS	93117012	TRS FOR CUSTOMERS	Michael Whang
TMS	93117038	HEDGE FUND LINKED ACCOUNT	Michael Whang
TMS	93117494	STAPLETON TRS ACCOUNT	Michael Whang
TMS	93117722	MANASSAS PARK	Michael Whang
TMS	93117756	SP HIGH YIELD CASH	Michael Whang
TMS	93160266	TAXABLE SECONDARY INSTITUTION	Michael Whang

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Source System	Account	Account Name	Trader Name
TMS	93160338	LEHMAN BROTHERS INC	Michael Whang
TMS	93160465	CUSTOMER TOB ACCOUNT	Michael Whang
TMS	95120001	PROVIDENT RIBCO	Michael Whang
TMS	95120010	RIBCO-SHORT TERM DERIVATIVES	Michael Whang
TMS	95120011	RIBCO-STRUCTURED CREDIT	Michael Whang
TMS	95120012	RIBCO ST THOMAS	Michael Whang
TMS	95120013	RIBCO CENTERPOINT	Michael Whang
TMS	95120015	RIBCO STAPLETON PHASE II	Michael Whang
TMS	95120021	BELLARMINE RIBCO ACCOUNT	Michael Whang
TMS	95121648	RIBCO TRS FOR CUSTOMERS	Michael Whang
TMS	95121680	RIBCO-FOREST CITY TR	Michael Whang
TMS	95121681	ASSET SWAP	Michael Whang
TMS	95125000	TEAMAC TAXABLES	Michael Whang
TMS	95125001	TEAMAC TAX EXEMPT	Michael Whang
TMS	95126190	RIBCO NAHTEF	Michael Whang
MTS	P9AWW	STRUCTURED PRODUCT LOAN	Michael Whang
OTH	&QAF1		LEHMAN HOUSING
TMS	93127333	MILWAUKEE WI AIRPORT REV	Steven M. Milano
LIQ	FND1 266750	FUND 1/266750	LEHMAN HOUSING
LIQ	FND11266740	FUND 11/266740	LEHMAN HOUSING
LIQ	FND11266750	FUND 11/266750	LEHMAN HOUSING
LIQ	FND7 266740	FUND 7/266740	LEHMAN HOUSING
LIQ	FND8 266750	FUND 8/266750	LEHMAN HOUSING
MTS	QAIN	LHCI INVESTMENTS	LEHMAN HOUSING
MTS	G186	PROJ/GNMA-TSY HEDGE-LGSI-INV	John E. Beaman
MTS	G18Y	COMMERCIAL LOANS - INV	John E. Beaman
MTS	GAE2	COMMERCIALS	John E. Beaman
MTS	GAE3	COMMERCIAL MULTIFAMILY PROJECT	John E. Beaman
MTS	GAH2	TSY/MTGE HEDGE	John E. Beaman
MTS	GAH3	TSY/MTGE HEDGE	John E. Beaman
MTS	GAH5	TSY/MTGE HEDGE	John E. Beaman
MTS	GMWE	FLOATING RATE IG	John E. Beaman
OTH	&AH2		John E. Beaman
OTH	&REITSC		Paul A. Hughson
MTS	41GA	FLOATING RATE NON-BANKING	Kenneth C. Cohen
MTS	41JD	FLOATING RATE BANKING	John E. Beaman
MTS	41L8	FLOATING RATE MEZZ	Paul A. Hughson
MTS	41L9	FIXED RATE MEZZ	Paul A. Hughson
MTS	41QZ	COMMERCIALS-MEGA DEALS	Kenneth C. Cohen
MTS	41U1	PRINCIPAL FLOATING RATE LOANS	Kenneth C. Cohen
MTS	41VB	FIXED RATE UNRATED B NOTES	Kenneth C. Cohen
MTS	4AB6	FIXED RATE B S LARGE LOANS	Kenneth C. Cohen
MTS	4AWD	ARCHSTONE FIXED RATE	Paul A. Hughson
MTS	4M3G	FLOATING RATE UNRATED B NOTES	Paul A. Hughson
MTS	4M3I	FIXED CONDUIT LOANS	John E. Beaman
MTS	4MFT	REIT LINE OF CREDIT	Paul A. Hughson

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Source System	Account	Account Name	Trader Name
MTS	4MJK	B NOTE I/O STRIPS	Paul A. Hughson
MTS	4MVJ	RTD FX RATE MORT	Paul A. Hughson
MTS	4MWD	ARCHSTONE FLOATING RATE	Kenneth C. Cohen
MTS	CDY3	STARWOOD WL REPO 3	Paul A. Hughson
LIQ	COND2237770	Conduit 2/237770	Kenneth C. Cohen
LIQ	CONDU237770	Conduit/237770	Kenneth C. Cohen
MTS	G1BG	COMMERCIAL MULTIFAMILY PROJECT	Kenneth C. Cohen
MTS	G1BJ	COMMERCIAL MULTIFAMILY PROJECT	Kenneth C. Cohen
MTS	G1QZ	COMMERCIALS-MEGA DEALS	Kenneth C. Cohen
MTS	G1VB	FIXED RATE UNRATED B NOTES	Kenneth C. Cohen
MTS	GMDX	COMMERCIALS -CONDUITS	Kenneth C. Cohen
MTS	GMFP	FIXED RATE RATED B NOTES	Paul A. Hughson
MTS	GMFV	FIXED NON-IG	John E. Beaman
MTS	GMJO	B NOTE I/O STRIPS	Kenneth C. Cohen
MTS	GMWB	FLOATING NON IG	John E. Beaman
OTH	IBCASREIT		Paul A. Hughson
MTS	IMGC	RE BRIDGE EQUITY	Paul A. Hughson
LIQ	INSYN287920	In Syndication/287920	Paul A. Hughson
MTS	P91GA	FLOATING RATE NON-BANKING	Kenneth C. Cohen
MTS	P91JD	RTD FLT RATE B NOT	John E. Beaman
MTS	P91L8	FLOATING RATE MEZZ	Paul A. Hughson
MTS	P91QZ	COMMERCIALS-MEGA DEALS	Kenneth C. Cohen
MTS	P91U1	PRINCIPAL FLOATING RATE LOANS	Kenneth C. Cohen
MTS	P9MFT	REIT LINE OF CREDIT	Paul A. Hughson
LIQ	SECTR286950	SECTR/286950	Paul A. Hughson
LIQ	SECTR287910	SECTR/287910	Paul A. Hughson
LIQ	SECTR287920	SECTR/287920	Paul A. Hughson
LIQ	SECTR411800	SECTR/411800	Paul A. Hughson
LIQ	SYEXC287920	Syndicate - Excess Inventory/2	Paul A. Hughson
LIQ	SYHLD287920	Syndicate - Hold Inventory/287	Paul A. Hughson
LIQ	SYNBH287920	SYND -- BANKING HOLD INVENTORY	Paul A. Hughson
LIQ	SYND 286950	IBD Shared Positions/286950	Paul A. Hughson
MTS	W1GA	FLOATING RATE NON-BANKING	Kenneth C. Cohen
MTS	W1L8	FLOATING RATE MEZZ	Paul A. Hughson
MTS	W1L9	FIXED RATE MEZZ	Paul A. Hughson
MTS	W1QZ	COHEN'S WHOLE LOANS	Kenneth C. Cohen
MTS	W1U1	PRINCIPAL FLOATING RATE LOANS	Kenneth C. Cohen
MTS	W1VB	FIXED RATE UNRATED B NOTES	Kenneth C. Cohen
MTS	WAB6	FIXED RATE B S LARGE LOANS	Kenneth C. Cohen
MTS	WADX	LEHMAN BROTHERS BANK	Kenneth C. Cohen
MTS	WADY	COHEN'S WHOLE LOANS	Kenneth C. Cohen
MTS	WAKJ	LARGE LOAN RATE LOCKS	Kenneth C. Cohen
MTS	X1GA	FLOATING RATE CONDUIT	Kenneth C. Cohen
MTS	X1JD	NON INVESTMENT GRADE	John E. Beaman
MTS	X1L8	FLOATING RATE MEZZ	Paul A. Hughson
MTS	X1L9	FIXED RATE MEZZ	Paul A. Hughson

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	X1U1	PRINCIPAL FLOATING RATE LOANS	Kenneth C. Cohen
MTS	X1VB	FIXED RATE B NOTES	Kenneth C. Cohen
MTS	XM3G	FLOATING RATE UNRATED B NOTES	Paul A. Hughson
MTS	XMFT	MARBLEHEAD	Paul A. Hughson
OTH	&AGK		Mark A. Walsh
OTH	&GAGK		Mark A. Walsh
OTH	&MERDN		Mark A. Walsh
ITS	0710010G7	REA NOSTRO	Mark A. Walsh
ITS	07300BFN2	LBS HOLDING SARL	Mark A. Walsh
ITS	076001841	MERIDIAN JV	Mark A. Walsh
ITS	076001866	PTG CAD	Mark A. Walsh
MTS	4AGK	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	4AGR	NON INVESTMENT GRADE	Mark A. Walsh
MTS	4AIH	CWL SUB PERFORMING	Mark A. Walsh
MTS	4ANI	PTG LOANS	Mark A. Walsh
MTS	4AVF	PTG LOANS	UNASSIGNED
MTS	4AXC	PTG LOANS	Mark A. Walsh
MTS	4M3A	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3B	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3C	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3D	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3E	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3F	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3K	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3L	PRINCIPAL TRANSACTIONS GROUP	David J. Ridini
MTS	4M3M	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3O	PTG LOANS	Mark A. Walsh
MTS	4M3Q	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3S	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3T	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3U	PRINCIPAL TRANSACTIONS GROUP	Chris S. Westfahl
MTS	4M3W	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3X	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3Z	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	GAGR	SASCO HIGH GRADE	Mark A. Walsh
MTS	GM3X	PRIN TRANS AMERICAS	Mark A. Walsh
MTS	IAGK	PRIN TRANSACTION GROUP	Mark A. Walsh
MTS	IAIH	IAIH	Mark A. Walsh
MTS	IANI	PTG LOANS	Mark A. Walsh
MTS	IAVF	PTG	UNASSIGNED
MTS	IAXC	PTG LOANS	Mark A. Walsh
MTS	IM3A	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3C	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3D	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3E	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3F	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	IM3J	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3K	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3L	PRINCIPAL TRANSACTION GROUP	David J. Ridini
MTS	IM3M	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3O	PTG LOANS	Mark A. Walsh
MTS	IM3R	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3S	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3T	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3U	PRINCIPAL TRANSACTION GROUP	Chris S. Westfahl
MTS	IM3W	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3X	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3Z	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	P9M3F	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
LIQ	PTG 275560	Principal Transaction/275560	Mark A. Walsh
MTS	UM3F	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	UM3Z	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	UP3F		Mark A. Walsh
MTS	WAGR	RESIDENTIAL MORTGAGE FINANCE	Mark A. Walsh
MTS	WM3B	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	WM3C	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	WM3T	PTG LOANS	Mark A. Walsh
MTS	XAIH	XAIH	Mark A. Walsh
MTS	XANI	PTG LOANS	Mark A. Walsh
MTS	XAVF	PTG LOANS	UNASSIGNED
MTS	XAXC	PTG LOANS	Mark A. Walsh
MTS	XM3B	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	XM3E	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	XM3O	PTG LOANS	Mark A. Walsh
MTS	XM3T	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	XM3U	PRINCIPAL TRANSACTION GROUP	Chris S. Westfahl
MTS	XM3X	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	XM3Z	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
OTH	&ALSBSADJ		UNASSIGNED
OTH	&BNC		Matthew C. Miller
OTH	&CDSFOP		UNASSIGNED
OTH	&GMJB		SPERO
OTH	&LBSFDER		UNASSIGNED
ITS	077000982	CBO TRADING ITS AC	SPERO
TMS	93115872	ASSET BACKED SECURITIES	JOHN MCNIFF
MTS	FAU2	LPTSI	SPERO
MTS	FMJB	LPTSI	SPERO
MTS	G1XJ	CASH POSITIONS FOR AAA LEDGER	Jeong Gu Lee
MTS	GAVM	GAVM	JOHN MCNIFF
MTS	GAVS	ABS SECONDARY-SWAPS	Jeong Gu Lee
MTS	GM9B	ABS SECONDARY SWAPS-BANKING	Jeong Gu Lee
MTS	GMJB	CBO SECONDARY TRADING	SPERO

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	G1KB	GMAC SMART 2007-1	KEVIN WHITE
MTS	G4NY	MIDSTATE TRUST X WALTER INDUST	KEVIN WHITE
MTS	GAL8	LOCAL INSIGHT MEDIA	KEVIN WHITE
MTS	GARA	CENTERPOINT ENERGY	KEVIN WHITE
MTS	OA2P	ABS NI INVESTMENTS	UNASSIGNED
OTH	&ABS2		SWEELY
MTS	4125	ASSET BACKED RESIDUAL	UNASSIGNED
MTS	4MF1	CONSECO WHOLE LOANS	SWEELY
MTS	F1LH	LPTSI	SPERO
MTS	F1RD	LPTSI	SWEELY
MTS	FM9E	LPTSI	SPERO
MTS	FMFR	LPTSI	JOHN MCNIFF
MTS	FMP1	LPTSI	SPERO
MTS	G137	FIXED RATE REAL ESTATE ABS	SPERO
MTS	G1BV	AUTOS	JOHN MCNIFF
MTS	G1DR	FLOATING RATE CONSUMER ABS	JOHN MCNIFF
MTS	G1FE	CAT BOND TRADING	SPERO
MTS	G1FZ	CBO TRADING	SWEELY
MTS	G1LH	DISTRESSED MH	SPERO
MTS	G1RD	RISK ARB/D - INV	SWEELY
MTS	GA37	FIXED RATE REAL ESTATE ABS	SPERO
MTS	GACV	BULLET/CONTROLLED AM HEDGES	JOHN MCNIFF
MTS	GAFM	FIXED RATE HOME EQUITY	SPERO
MTS	GM9A	FIXED RATE REAL ESTATE ABS-BAN	SPERO
MTS	GM9C	ASSET BACKED ARB-BANKING	SWEELY
MTS	GM9D	AUTOS - BANKING	UNASSIGNED
MTS	GM9E	DISTRESSED MH-BANKING	SPERO
MTS	GMFR	INSURANCE/FRANCHISE ABS	JOHN MCNIFF
MTS	GMGM	ABS NI CDO	SWEELY
MTS	GMP1	FLOATING RATE HOME EQUITY	SPERO
MTS	GMZ7	X	JOHN MCNIFF
OTH	&18M		SHERR
MTS	G10J	ST CMO'S - INV	PEREIRA
MTS	G10M	CMO SECONDARY	PEREIRA
MTS	G13C	INST/RETAIL - INV	PEREIRA
MTS	G13T	CMO RESIDUALS - INV	SHERR
MTS	G14A	MBS OPTIONS - INV	PEREIRA
MTS	G189	CMO RESIDS	PEREIRA
MTS	G18C	CMO RELOS	PEREIRA
MTS	G18M	STRIP FNMAS -INV	SHERR
MTS	G1BC	CMO RELOS	PEREIRA
MTS	G1BK	CMO FIXED	PEREIRA
MTS	G1DA	INVERSE FLOATERS	ZIRAKZADEH
MTS	G1DK	CMO COLLAT	PEREIRA
MTS	G1FV	CMO DERIVS	ZIRAKZADEH
MTS	G1GE	CMO FIXED	PEREIRA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	G1JM	CMO FIXED	PEREIRA
MTS	G1LE	CMO FIXED	PEREIRA
MTS	G1PE	CMO FIXED	PEREIRA
MTS	GA3U	CMO DERIVS	PEREIRA/ZIRAKZADEH
MTS	GA4G	CMO DERIVS	ZIRAKZADEH
MTS	GAC8	CMO COLLAT	PEREIRA
MTS	GAIM	CMO DERIVS	ZIRAKZADEH
MTS	GAXX	AGENCY NEW ISSUE	PEREIRA
MTS	GAZ8	INVERSE FLOATERS	SHERR
MTS	GM3J	COLONIAL TRADING ACCOUNT	PEREIRA/ZIRAKZADEH
MTS	GM9J	COLLATERAL ACCOUNT FOR DERI	PEREIRA/ZIRAKZADEH
MTS	GMB2	CMO COLLAT	PEREIRA
MTS	GMBD	CMO FIXED	PEREIRA
MTS	GMEB	STRUCTURED BONDS	ZIRAKZADEH
MTS	GMRD	STRIPS DISCOUNT COLLATERAL	ERTAS
MTS	GMZD	MORTGAGES	PEREIRA/ZIRAKZADEH
OTH	IBCACOHANE		UNASSIGNED
MTS	OMAL	HUDSON CASTLE/LB1 GROUP/299	PRIMIANO/PREZIOSO
OTH	&LBBREC1		SHERR
TMS	95121702	GMAC	SHERR
MTS	FABA	UNRATED SECCURITIES	SHERR
MTS	G115	DISC MORT/GN HEDGE- INV	SHERR
MTS	G138	COLL AUTO REC - INV	SHERR
MTS	G13R	CMO'S - INV	SHERR
MTS	G18E	MBS ARBITRAGE	SHERR
MTS	G1KR	AGENCY DERIVATIVES	SHERR
MTS	G1YO	MORTGAGE ARBITRAGE	SHERR
MTS	GABA	NON AGENCY REMICS COLL SEC	SHERR
MTS	GM23	MORTGAGE ARBITRAGE	SHERR
MTS	GMEU	MORTGAGE ARBITRAGE	SHERR
MTS	GMJH	MORTGAGE ARB	SHERR
MTS	W4MV	BORROW VS. CASH	SHERR
MTS	W4SW	LBSBF/CNL	SHERR
MTS	GA2F	INDYMAC HOME EQUITY MTGE 07-B	Daniel Covello Jr.
OTH	&DGUDW		UNASSIGNED
MTS	4A90	GREENPOINT HELOCS	WALLACE-TOPPE
MTS	4M7D	CNL MORTGAGE	WALLACE-PORTNOY
MTS	4M7V	CNL MORTGAGE SERVICING	WALLACE-PORTNOY
MTS	4M7X	PINNACLE MORTGAGE	WALLACE-PORTNOY
MTS	4ME1	HELOC LOANS	WALLACE-TOPPE
MTS	4ME8	SBA WHOLE LOANS	WALLACE-PORTNOY
MTS	4MK0	CAPITAL CROSSING	WALLACE-PORTNOY
MTS	FA80	GREENPOINT HELOCS - BANKING	WALLACE-TOPPE
MTS	FA90	GREENPOINT HELOCS	WALLACE-TOPPE
MTS	FM7Y	SMALL BAL COMMERCIAL NEW ISSUE	WALLACE-PORTNOY
MTS	FMF1	CONSECO RESIDUALS	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	FMF2	CONSECO RESIDUALS - BANKING	UNASSIGNED
MTS	GM7Y	SMALL BALANCE COMM NEW ISSUE	WALLACE-PORTNOY
MTS	GME0	SBA DISASTER ASSIST BDS/SERV/B	WALLACE-PORTNOY
MTS	GME5	TSY / MTGE HEDGE	WALLACE-PORTNOY
MTS	GMK0	CAPITAL CROSSING	WALLACE-PORTNOY
MTS	WA90	GREENPOINT HELOCS	WALLACE-TOPPE
MTS	WAZE	CAMPUS DOOR	WALLACE-TOPPE
MTS	WM7D	CNL MORTGAGE	WALLACE-PORTNOY
MTS	WM7X	PINNACLE MORTGAGE	WALLACE-PORTNOY
MTS	WM8F	CNL SBA LOANS	WALLACE-PORTNOY
MTS	WM9I	OPPORTUNISTIC 3RD	WALLACE-PORTNOY
MTS	WME1	HELOC LOANS	WALLACE-TOPPE
MTS	WMK0	CAPITAL CROSSING	WALLACE-PORTNOY
OTH	&1KF		Matthew C. Miller
OTH	&1KFA		Matthew C. Miller
OTH	&DGUMM		Matthew C. Miller
OTH	&DGUMMRM		Matthew C. Miller
OTH	&DGUMMSECONDS		Matthew C. Miller
OTH	&DGUMZ		ZIFFER
MTS	4A01	SUBPRIME SERVICING	Matthew C. Miller
MTS	4A18	SECOND LIEN ALS WHOLE LOANS	Matthew C. Miller
MTS	4A40	SERVICING RIGHTS	ZIFFER
MTS	4A6T	BNC WHOLE LOANS	ZIFFER
MTS	4A77	SECOND LIEN SERVICING	Matthew C. Miller
MTS	4A78	SUBPRIME ALS WHOLE LOANS	Matthew C. Miller
MTS	4A79	NON PERFORMING ASSETS	ZIFFER
MTS	4A83	DEAL COLLAPSES	Matthew C. Miller
MTS	4A94	SUBPRIME RMS WHOLE LOANS	Matthew C. Miller
MTS	4AEA	SUBPRIME WHOLE LOANS	Matthew C. Miller
MTS	4AEX	SUBPRIME WHOLE LOANS - CAPTIVE	Matthew C. Miller
MTS	4M1A	REVERSE MORTGAGES	Matthew C. Miller
MTS	4M9S	MLN SUB-PRIME 1ST-LIEN	Matthew C. Miller
MTS	4ME3	ARMS/WHOLE LOANS	ZIFFER
MTS	4MEJ	SECOND LIEN WHOLE LOANS	Matthew C. Miller
MTS	4MHG	SCRATCH AND DENT	ZIFFER
MTS	4MQW	FINANCE AMERICA REPURCHASES	Matthew C. Miller
MTS	4MSR	SERVICING RIGHTS	ZIFFER
MTS	CME3	NON AGENCY RESDSUB	ZIFFER
MTS	CMEN	COMFED	Matthew C. Miller
MTS	CMHN	SEASONED SUBS	Matthew C. Miller
MTS	F159	NEW CENTURY RESIDS	ZIFFER
MTS	F1KF	SUB PRIME SECONDAR	Matthew C. Miller
MTS	F1KJ	SUBPRIME RESIDUALS	Matthew C. Miller
MTS	FA81	NON AGENCY RESIDS	Matthew C. Miller
MTS	FA84	SECOND LIEN SECONDARY	Matthew C. Miller
MTS	FAGG	SUB SYNTHETIC HEDG	Matthew C. Miller

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	FAGJ	SUBPRIME RESIDUALS	Matthew C. Miller
MTS	FM1A	REVERSE MORTGAGES	Matthew C. Miller
MTS	FM3S	SECOND LIEN SECOND	Matthew C. Miller
MTS	FMC2	S&D NON PERFORMING BUSINESS	ZIFFER
MTS	FMED	ADJ AA DERIVATIVES LB TRUSTS	DONOVAN
MTS	FMEN	COMFED	Matthew C. Miller
MTS	FMJ0	NEW ISSUE NIM	Matthew C. Miller
MTS	FMVV	SUBPRIME RESIDUALS (BANKING)	Matthew C. Miller
MTS	G1KE	WIND DEAL LEDGER	Matthew C. Miller
MTS	G1KF	SUBPRIME SECONDARY	Matthew C. Miller
MTS	G1KJ	SUBPRIME RESIDUALS	Matthew C. Miller
MTS	GA76	FLOORS	Matthew C. Miller
MTS	GA81	AETNA REPO	Matthew C. Miller
MTS	GA83	DEAL COLLAPSES	Matthew C. Miller
MTS	GA84	SECOND LIEN SECONDARY	Matthew C. Miller
MTS	GA93	SUBPRIME NEW ISSUE	Matthew C. Miller
MTS	GAEA	SUBPRIME WHOLE LOANS	Matthew C. Miller
MTS	GAI9	SUB SYNTHETIC HEDGE	Matthew C. Miller
MTS	GM1A	REVERSE MORTGAGES	Matthew C. Miller
MTS	GM3F	SUBPRIME SECONDARY-BANKING	Matthew C. Miller
MTS	GM3Q	WIND DEAL LEDGER-BANKING	Matthew C. Miller
MTS	GM3R	SUBPRIME RESIDUALS- BANKING	Matthew C. Miller
MTS	GM4Y	SUBPRIME RESIDUALS	Matthew C. Miller
MTS	GM93	SUBPRIME NEW ISSUE	Matthew C. Miller
MTS	GMC0	S&D NON PERFORMING BUSINESS(BK	ZIFFER
MTS	GMC2	S&D NON-PERFORMING BUSINESS	ZIFFER
MTS	GME3	TSY/MTGE HEDGE	ZIFFER
MTS	GMEN	COMFED	Matthew C. Miller
MTS	GMHG	MBS OTHER HOUSE	ZIFFER
MTS	GMHN	COMFED	Matthew C. Miller
MTS	GMJ0	NEW ISSUE NIM	Matthew C. Miller
MTS	GMVV	SUBPRIME RESIDUALS	Matthew C. Miller
MTS	QWABC	GT INVESTMENT COMP	ZIFFER
MTS	WA18	SECOND LIEN ALS WHOLE LOANS	Matthew C. Miller
MTS	WA20	FINANCING AMERICA	Matthew C. Miller
MTS	WA6T	BNC WHOLE LOANS	ZIFFER
MTS	WA78	SUBPRIME ALS WHOLE LOANS	Matthew C. Miller
MTS	WA79	FINANCE AMERICA	ZIFFER
MTS	WAEA	SUBPRIME WHOLE LOANS	Matthew C. Miller
MTS	WAEX	SUBPRIME WHOLE LOANS - CAPTIVE	Matthew C. Miller
MTS	WM1A	REVERSE MORTGAGES	Matthew C. Miller
MTS	WM9F	MLN FIXED WHOLE LOANS	Matthew C. Miller
MTS	WM9H	MLN HYBRID WHOLE LOANS	Matthew C. Miller
MTS	WM9T	MLN SUB-PRIME 2ND LIEN	Matthew C. Miller
MTS	WMEJ	SECOND LIEN WHOLE LOANS	Matthew C. Miller
MTS	WMHG	SCRATCH AND DENT	ZIFFER

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	&1GK		Jeffrey Winkler
OTH	&DGUBH		HARGRAVE
OTH	&GAJB		Brendan A. Garvey
MTS	41JO	WHOLE LOANS	GARVEY/HARGRAVE
MTS	41JR	OPTION ARM SRVCNG	GARVEY/HARGRAVE
MTS	41JS	OPTION ARM SERVICING	GARVEY/HARGRAVE
MTS	41KN	WHOLE LOANS	GARVEY/HARGRAVE
MTS	4AB1	WHOLE LOAN 5/25'S	Jeffrey Winkler
MTS	4AB3	AGENCY/NON AGENCY REMICS	Jeffrey Winkler
MTS	4ABF	SECURITIZABLE LOANS	Jeffrey Winkler
MTS	4ADB	NP FHA/VA WL'S	Brendan A. Garvey
MTS	4AF2	SERVICING RIGHTS	Brendan A. Garvey
MTS	4AF3	EXPRESS 30YR FIXED	Brendan A. Garvey
MTS	4AF4	HPME EXPRESS 2ND LIEN	Brendan A. Garvey
MTS	4AFB	MSR'S	HARGRAVE
MTS	4AFC	ADJ RATE MORTGAGES	Brendan A. Garvey
MTS	4AFE	MORTGAGE SERVICING	HARGRAVE
MTS	4AJA	FHA/VA BUYOUTS LEDGER	Brendan A. Garvey
MTS	4ALL	MORTGAGE SERVICING	Jeffrey Winkler
MTS	4ALN	MORTGAGE SERVICING	Jeffrey Winkler
MTS	4AMX	SECURIZABLE LOANS	Jeffrey Winkler
MTS	4M1N	ORIGINATIONS 1	Jeffrey Winkler
MTS	4M3N	PRIME	HARGRAVE
MTS	4M7N	ORIGNATIONS 4	Brendan A. Garvey
MTS	4M7W	BORROWER ADVANTAGE	Brendan A. Garvey
MTS	4MIZ	SERVICING RIGHTS	HARGRAVE
MTS	4MRN	ORIGINATIONS 2	HARGRAVE
MTS	F1HJ	RESIDUALS	HARGRAVE
MTS	FA9N	SHORT ARM MTA SUBS	GARVEY/HARGRAVE
MTS	FA9T	SECONDARY TRADING	GARVEY/HARGRAVE
MTS	FAEJ	PRIME FIXED SUBS	NICKLAS
MTS	FAEV	WHOLE LOAN NEW ISSUES	Jeffrey Winkler
MTS	FAF2	SERVICING RIGHTS	Brendan A. Garvey
MTS	FAHR	WHOLE LOAN CMO NEW ISSUE	Jeffrey Winkler
MTS	FAJ3	MTA RESIDS	GARVEY/HARGRAVE
MTS	FAYY	PRIME FIXED NEW ISSUE	Jeffrey Winkler
MTS	FM10	OPT ARM RESIDS	GARVEY/HARGRAVE
MTS	FM1L	NI RESIDS	Jeffrey Winkler
MTS	FM5N	ORIGINATION SECURITIES	HARGRAVE
MTS	FM9G	HYBRID ARM RESIDUAL	HARGRAVE
MTS	G12G	WHOLE LOAN CMO'S	SCHOENFELD
MTS	G1BL	BALLOON B	Brendan A. Garvey
MTS	G1F1	AGENCY PT & OPTIONS AMERICAS	HARGRAVE/POUHE
MTS	G1F3	PASS-THROUGH W/L	Brendan A. Garvey
MTS	G1F9	ARMS TRADING	HARGRAVE/POUHE
MTS	G1FA	AGENCY ARMS TRDG - INV	HARGRAVE/POUHE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Source System	Account	Account Name	Trader Name
MTS	G1FB	GNMA ARMS - INV	HARGRAVE/POUHE
MTS	G1FF	AGENCY PT & OPTIONS AMERICAS	HARGRAVE/POUHE
MTS	G1GK	AGENCY & NON AGENCY REMICS	Jeffrey Winkler
MTS	G1HA	HYBRIDS G	HARGRAVE
MTS	G1HB	HYBRIDS G	HARGRAVE
MTS	G1HF	HYBRIDS G	HARGRAVE
MTS	G1HJ	NEW ISSUE	HARGRAVE
MTS	G1HQ	NEW ISSUE	HARGRAVE
MTS	G1W2	TSY/MTGG	Jeffrey Winkler
MTS	G1W4	NON-AGENCY FIXED IO/PO AG EXPT	Jeffrey Winkler
MTS	G1W8	PRIME FIXED NEW ISSUE -DERV	Jeffrey Winkler
MTS	G1W9	PRIME FIXED NEW ISSUE	Jeffrey Winkler
MTS	GA91	SHORT ARM-MTA AAA SECONDARY	GARVEY/HARGRAVE
MTS	GA92	SHORT ARM-MTA NON ECONOMIC RES	GARVEY/HARGRAVE
MTS	GA9I	SHORT ARM-MTA IO/PO SECONDARY	GARVEY/HARGRAVE
MTS	GA9N	SHORT ARM-MTA SUBS SECONDARY	GARVEY/HARGRAVE
MTS	GA9T	SHORT ARM-MTA RESIDUAL/NIM	GARVEY/HARGRAVE
MTS	GAB1	WCCMO COLLATERAL	Jeffrey Winkler
MTS	GABI	NON AGENCY REMICS COLL SEC	Jeffrey Winkler
MTS	GAEF	CALLED SECURITIZATIONS	Jeffrey Winkler
MTS	GAEJ	AA-BBB FIXED SEC (AGING EXEMPT	NICKLAS
MTS	GAEK	NON AGENCY REMICS COLL SEC	NICKLAS
MTS	GAES	NON AGENCY REMICS NEW ISSUE	Jeffrey Winkler
MTS	GAET	NON AGENCY REMICS NEW ISSUE	Jeffrey Winkler
MTS	GAEU	NON AGENCY REMICS NEW ISSUE	Jeffrey Winkler
MTS	GAEV	NON AGENCY REMICS NEW ISSUE	Jeffrey Winkler
MTS	GAF1	HIGH COUPON GNMA	Brendan A. Garvey
MTS	GAF2	SERVICING RIGHTS	Brendan A. Garvey
MTS	GAFB	MSR'S	HARGRAVE
MTS	GAFR	MSR'S - ECON RESIDUALS	HARGRAVE
MTS	GAJ3	6 MONTH LIBOR NEW ISSUE	GARVEY/HARGRAVE
MTS	GAJ5	6 MONTH LIBOR	GARVEY/HARGRAVE
MTS	GAJ9	6 MONTH LIBOR	GARVEY/HARGRAVE
MTS	GAJA	FHA/VA BUYOUTS LEDGER	Brendan A. Garvey
MTS	GAJB	FHA/VA REIN WLS	Brendan A. Garvey
MTS	GAJC	FNMA EXPRESS SERVICING RIGHTS	Brendan A. Garvey
MTS	GAJI	FHA/VA REIN WLS	Brendan A. Garvey
MTS	GALL	NON AGENCY NEW ISSUE	Jeffrey Winkler
MTS	GALR	WLCMO - ECON RESIDUALS	Jeffrey Winkler
MTS	GAMF	SECURITIZABLE LOANS	Jeffrey Winkler
MTS	GANN	NON AGENCY NEW ISSUE	Jeffrey Winkler
MTS	GAYY	PRIME FIXED NEW ISSUE	Jeffrey Winkler
MTS	GAZS	OPTION ARM IO/PO SECONDARY BK	GARVEY/HARGRAVE
MTS	GM10	OPTION ARM NON-ECON RESID BANK	GARVEY/HARGRAVE
MTS	GM1H	FHA/VA IO/PO SECONDARY BANKING	Brendan A. Garvey
MTS	GM1K	FIXED RATE SERVICING BANKING	Jeffrey Winkler

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	GM1L	FIXED RATE NEW ISSUE RESIDUAL/	Jeffrey Winkler
MTS	GM1R	HLTV SECONDARY BANKING	Brendan A. Garvey
MTS	GM1S	HYBRID SUBORDINATES BANKING	NICKLAS
MTS	GM2N	GMAC (CARAT) 2002-4	HARGRAVE
MTS	GM3N	PRIME	HARGRAVE
MTS	GM4N	ORIGINATION SECURITIES	HARGRAVE
MTS	GM5M	HYBRID RESIDUAL/NIM	HARGRAVE
MTS	GM5N	HYBRID SECONDARY DERIVATIVES	HARGRAVE
MTS	GM5S	HYBRID SECONDARY ONE-OFF	HARGRAVE
MTS	GM6N	ORIGINATIONS 3	HARGRAVE
MTS	GM7S	HYBRIDS G	Brendan A. Garvey
MTS	GM7Z	BORROWER ADVANTAGE-NEW ISSUE	Brendan A. Garvey
MTS	GM8M	AA-BBB HYBRID SEC (AGING EXEMP	NICKLAS
MTS	GM8N	HYBRIDS G	NICKLAS
MTS	GM8Y	OPTION ARM HEDGE	GARVEY/HARGRAVE
MTS	GM8Z	OPTION ARM HEDGE	GARVEY/HARGRAVE
MTS	GM9G	HYBRID ARM RESIDUALS	HARGRAVE
MTS	GMBI	TSY/MBS HEDGE	Jeffrey Winkler
MTS	GMC1	PASS THROUGH W/L	Jeffrey Winkler
MTS	GMRN	ORIGINATIONS 2	HARGRAVE
MTS	GMW0	FIXED RATE IO/PO SECONDARY BAN	Jeffrey Winkler
MTS	W1JO	WHOLE LOANS	GARVEY/HARGRAVE
MTS	W1KN	ALS SHORT ARM WHOLE LOANS	GARVEY/HARGRAVE
MTS	WAB1	DELAWARE BRIDGE	Jeffrey Winkler
MTS	WAB3	AGENCY/NON AGENCY REMICS	Jeffrey Winkler
MTS	WABF	SECURITIZABLE LOANS	Jeffrey Winkler
MTS	WABH	SECURITIZABLE LOANS	GARVEY/HARGRAVE
MTS	WADB	LEHMAN BROTHERS BANK	Brendan A. Garvey
MTS	WAEF	CALLED SECURITIZATIONS	Jeffrey Winkler
MTS	WAF3	EXPRESS 30YR FIXED	Brendan A. Garvey
MTS	WAL5	AURORA JV	Jeffrey Winkler
MTS	WM1N	ORIGINATIONS 1	Jeffrey Winkler
MTS	WM3N	PRIME SECONDARY	HARGRAVE
MTS	WM9U	MLN FIXED WHOLE LOANS	Jeffrey Winkler
MTS	WM9V	BNC HYBRID WHOLE LOANS	HARGRAVE
MTS	WMRN	ORIGINATIONS 2	HARGRAVE
MTS	415Z	FIDELITY LOAN PORTFOLIO	MADONNA
MTS	4MHT	FINANCIAL FREEDOM COMMON	MADONNA
TMS	95121764	PROJECT REUNION	MADONNA
MTS	C4XI	SECURITY NATIONAL	MADONNA
MTS	CDDD	ION CAPITAL	MADONNA
MTS	CDDQ	C-BASS	UNASSIGNED
MTS	CPCX	GMAC RESIDENTIAL FUNDING CO	MADONNA
MTS	CPU1	SECURITY NATIONAL (ESOTERIC)	MADONNA
MTS	GDDQ	C-BASS RESIDUAL FINANCING	MADONNA
MTS	WDQQ	AEGIS 2006-1 ADVANCED FACILITY	MADONNA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	WDRE	AEGIS 2005-3 ADVANCE LINE	MADONNA
MTS	WDSF	STUDENT FUNDING GROUP LLC	MADONNA
MTS	WDVH	SECURITY NATIONAL SERV ADV FAC	MADONNA
MTS	WP80	SUBPRIME SECONDARY	MADONNA
MTS	WPWW	PLAZA HOME MORTGAGE INC	MADONNA
MTS	41XT	FRANCHISE-MID ATLANTIC	PRIMIANO/PREZIOSO
MTS	4ANT	TERMINAL MARKETING	PRIMIANO/PREZIOSO
TMS	95121707	CERBERUS	PREZIOSO
TMS	95121926	SOP GROUP PE INVES	PREZIOSO
MTS	C1TO	POG STRUCTURED NOTE	PREZIOSO
MTS	CDWL	UNICAPITAL-KITTY HAWK BACKSTOP	PRIMIANO/PREZIOSO
MTS	GMAI	CAPONE/FENWAY	PREZIOSO
MTS	IAJ4	GSC RECOVERY FUND	PRIMIANO/PREZIOSO
MTS	OM34	T&W BONDS	PRIMIANO/PREZIOSO
MTS	QV1BC		UNASSIGNED
LIQ	SECTR260820	SECTR/260820	PREZIOSO
LIQ	SECTR298930	SECTR/298930	PRIMIANO/PREZIOSO
LIQ	SEPF1209990	SEPF1/209990	PREZIOSO
LIQ	WOODS221730	Woodside Financing/221730	PRIMIANO/PREZIOSO
MTS	X1B1	GREENTREE RESIDUAL	PRIMIANO/PREZIOSO
MTS	XAK7	GSC RIIA CARRY INTEREST	PRIMIANO/PREZIOSO
OTH	&CDOASIABS		Peck Chao Leo
OTH	&NY1JD		UNASSIGNED
ITS	072003254	LBIE CDO ASIA	Peck Chao Leo
ITS	078008646	LBCCA CDO SYNTHETIC	Peck Chao Leo
OTH	CDOASIA		Peck Chao Leo
LIQ	FRLBK489080	FRL - BANKING/489080	Janine M. Shugan
LIQ	FRLBK489890	FRL - BANKING/489890	Janine M. Shugan
ITS	0730043D3	ECLERX INV	HYUNG LEE
OTH	FIDCORPASIA		H. LEE
OTH	GFSADJ05282		UNASSIGNED
OTH	ALMCOREJV		ALM JV
ITS	0770002B2	FX BOND ASIA_IDR	Praveen Pabby
OTH	00235126A		UNASSIGNED
ITS	077009B72	AUCTION BOOK	Ajay Marwaha
ITS	077009B98	CCIL-SGFCOLLATERAL	Amit Sareen
ITS	077009CC0	AMBOND	Ajay Marwaha
ITS	077009CG1	ASBOND	Amit Sareen
ITS	071005441	FID CORE DERIVATIVES KOREA	Sunghyun Yoo
ITS	071005508	SEOUL CALL	Sunghyun Yoo
OTH	LIQPROPASIA		CHARLES VALLE
OTH	LIQPROPLBSF		CHARLES VALLE
ITS	0710079X8	AREURGOV	Andrea Rizzo
ITS	076009216	EURO GOVMNT (ASIA)	Diego Urra
ITS	0770038K0	UST_EURO MKT	Diego Urra
OTH	DIEGOLBI		Diego Urra

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	GA4C	US TREASURY TRADING	Diego Urra
MTS	GMYN	UST_GG5 FOR CASH AND FUTURES	Diego Urra
ITS	071003313	177 GOV_PROP1	Katsuya Miyoshi
ITS	074001728	381 - TOKYO OMNIBU	Katsuya Miyoshi
ITS	077004018	146 GOV_PROP2	Katsuya Miyoshi
ITS	077004042	104 GOV_SHORT1	Hirotaka Kanamori
ITS	077004075	160 GOV_SHORT3	Hirotaka Kanamori
ITS	077004083	151 GOV_LONG2	Naoto Ichinoe
ITS	077004125	142 GOV_LONG1	Naoto Ichinoe
ITS	077009686	148 GOV_SYNTHETIC	Naoto Ichinoe
ITS	077009710	130 NON_JGB	Makoto Umino
ITS	077009777	166 GOV_OPT1	Anant Swarup
ITS	078008083	180 GOV_SHORT2	Hirotaka Kanamori
OTH	GFSADJ24348		Katsuya Miyoshi
OTH	GOVJV		Katsuya Miyoshi
OTH	GOVT		TSUBOUCHI
OTH	ASGOV		UNASSIGNED
OTH	&JGB		Satu S. Parikh
ITS	0710029J0	USD EMTN	Yakun Popli
ITS	072006NB1	464_BOND DERIV	Jeremy Martin
ITS	072006XD6	JPY FRNS	Michael Faller
ITS	074000514	306 - JGB OPTIONS	Jeremy Martin
ITS	076003649	434-DERIV JPY BOND	Jeremy Martin
ITS	076003664	406-JGB OPTION BND	Michael Faller
ITS	077004422	INDEX BOND	Indukuri, Vijay Kumar Raju
ITS	077009793	155 GOV_SWAP1	Katsuya Miyoshi
MTS	6193	MIKE FALLER CORE EXOT IRP	Indukuri, Vijay Kumar Raju
MTS	619A	ALM CORE JV	Indukuri, Vijay Kumar Raju
MTS	61G3	MIKE FALLER CORE EXOT IRP	Michael Faller
MTS	61KA	MIKE FALLER CORE EXOT IRP	Jeremy Martin
MTS	6A13	DU USD PROP	Diego Urra
MTS	6AG8	TREASURY SWAP	Diego Urra
OTH	BNDOPTJGB		Satu S. Parikh
OTH	DERIVLBSFSWMTM		Satu S. Parikh
OTH	TKCOREDERLBF		UNASSIGNED
OTH	&INDIABOND1		Eugene Y. Fung
OTH	&MIDEAST/00		DONG NAM
ITS	071002QR3	CBASWEQJV LBIE	Eugene Y. Fung
ITS	0720043M4	LBIE SCT CMDS	Eugene Y. Fung
ITS	072004534	LBIE SCT OPTION	Eugene Y. Fung
ITS	072008436	LBIE SCT THAILAND/183	ERIC PANG
ITS	072008493	LBIE SCT AUSTRALIA	ERIC PANG
ITS	072008568	NONJP BOND OPT LBI	Eugene Y. Fung
ITS	073003493	LBJ SCT KOREATRS	DONG NAM
ITS	073003642	LBJ INTERNATIONAL CREDIT	Christian J. Howe
ITS	076000066	PAMI ASIA INVESTMENTS 1	Leon Hindle

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	076007426	SCT LBIE TAIWAN	Eugene Y. Fung
ITS	076009349	LBIE SCT CHINA	Eugene Y. Fung
ITS	076009364	LBIE SCT KOREA	DONG NAM
ITS	076009372	LBIE SCT MALAYSIA	ERIC PANG
ITS	076009398	LBIE SCT INDONESIA	Eugene Y. Fung
ITS	077005403	SCT CONVERTIBLE AS	Eugene Y. Fung
ITS	077005494	LBIE SCT INDIA	Eugene Y. Fung
ITS	077009561	LBJ SCT CHINA TRS	Eugene Y. Fung
ITS	078005279	393 - OUTRIGHT BOND 183	Fredric Teng
ITS	078005378	JVIBDEQ	Eugene Y. Fung
ITS	078005428	PHILIPINNES OUTRGT	Eugene Y. Fung
ITS	078005634	LBIE INTL CREDIT	Eugene Y. Fung
ITS	078007077	LBCCA STF CHINA	Leon Hindle
ITS	0780070M4	INTL CREDIT BOND	Eugene Y. Fung
ITS	078008521	SCT LBCCA INDONESIA	Eugene Y. Fung
ITS	078009636	SE ASIA-OUTRIGHT	Eugene Y. Fung
OTH	DUMMY		SCT ASIA ALL
OTH	SCTASIA		SCT ASIA ALL
OTH	SCTASIALBSF		SCT ASIA ALL
LIQ	SEA 268950	SE Asia (SCT)/268950	Eugene Y. Fung
OTH	&HORIZON2		Takafumi Nakadate
ITS	07100BGC7	JPY LOANS	UNASSIGNED
ITS	0720060Z3	CREDIT IBD JV/187	Fredric Teng
ITS	073003501	LBJ SCT JAPAN TRS	Christian J. Howe
ITS	073003659	SCT FLOW TRADING LBJ	MATSUI MASAHIKO
ITS	073003774	190 - LBJ SCT JAPAN2	Takafumi Nakadate
ITS	076002963	SCT JAPAN2 LBIE	Takafumi Nakadate
ITS	076007434	SCT FLOW	MATSUI MASAHIKO
ITS	076009356	310 - LBIE SCT JAPAN	Christian J. Howe
ITS	077003713	STRUCTURE ORIG/0187	Timothy E. Millea
ITS	078008737	LBCCA SCT-JAPAN	Christian J. Howe
OTH	&20812HUARONG		Edwin Ching Him Wong
OTH	&DITC		Edwin Ching Him Wong
OTH	&FALCON/240		Edwin Ching Him Wong
OTH	&FALCON/337		Edwin Ching Him Wong
OTH	&HYII/KOREA		Edwin Ching Him Wong
OTH	&HYINDIA/187		Edwin Ching Him Wong
OTH	&HYUSA		Edwin Ching Him Wong
OTH	&KUMHOJV		Edwin Ching Him Wong
OTH	&LBOPP		Edwin Ching Him Wong
OTH	&WOORI1/NPLS		Edwin Ching Him Wong
OTH	&WOORI2/NPLS		Edwin Ching Him Wong
OTH	&WOORI4/NPLS		Edwin Ching Him Wong
OTH	&WOORI5/NPLS		Edwin Ching Him Wong
OTH	&WOORI6/NPLS		Edwin Ching Him Wong
OTH	&WOORI8/NPLS		Edwin Ching Him Wong

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	071000J46	HY_HK_TRD	Edwin Ching Him Wong
ITS	071001572	0183/INDONESIA 100	Edwin Ching Him Wong
ITS	071001598	CHINA/183	Edwin Ching Him Wong
ITS	071001B00	HY SYN	Edwin Ching Him Wong
ITS	071006506	HY 0187-CNY	Edwin Ching Him Wong
ITS	071006514	HY 0187 - AUD	Edwin Ching Him Wong
ITS	071006548	HY 0187 - INR	Edwin Ching Him Wong
ITS	0710078C5	HY_SYN_LBNETHERLAN	Edwin Ching Him Wong
ITS	0710078D3	INDIA INVESTMENTS	Edwin Ching Him Wong
ITS	0710079P5	INDO PRINCIPAL INV	Edwin Ching Him Wong
ITS	0720060L4	HY_INDIA_ASCOT	Edwin Ching Him Wong
ITS	072009954	LBO 45A	Edwin Ching Him Wong
ITS	0730043J0	50132HYINDIA_BONDS	Edwin Ching Him Wong
ITS	07400C278	HY_SYN_BOND/LOAN	Edwin Ching Him Wong
ITS	077003887	DISTRESSED ASIA / 0187 -	Edwin Ching Him Wong
ITS	0780070D4	HY_OTHER_ASCOT	Edwin Ching Him Wong
ITS	078007754	DISTRESSED ASIA HONG KONG/187	Edwin Ching Him Wong
ITS	078008513	DISTRESSED ASIA/0187-INDONESIA	Edwin Ching Him Wong
ITS	078008539	DISTRESSED ASIA / 0187-KOREA	Edwin Ching Him Wong
ITS	078008547	DISTRESSED ASIA / 0187	Edwin Ching Him Wong
LIQ	ASIAD275790	ASIA Distressed/275790	Edwin Ching Him Wong
LIQ	CNY 293150	Chinese Borrowers/293150	Edwin Ching Him Wong
LIQ	CNY 438490	Chinese Borrowers/438490	Edwin Ching Him Wong
LIQ	HKD 404890	Hong Kong Borrowers/404890	Edwin Ching Him Wong
LIQ	IDR 201200	Indonesian Borrowers/201200	Edwin Ching Him Wong
LIQ	IDR 293190	Indonesian Borrowers/293190	Edwin Ching Him Wong
LIQ	IDR-R257240	Indonesian Restricted/257240	Edwin Ching Him Wong
LIQ	IDR-R257250	Indonesian Restricted/257250	Edwin Ching Him Wong
LIQ	INR 293130	Indian Borrowers/293130	Edwin Ching Him Wong
LIQ	INR 482120	Indian Borrowers/482120	Edwin Ching Him Wong
LIQ	KRW 250960	Korean Borrowers/250960	Edwin Ching Him Wong
LIQ	KRW 294630	Korean Borrowers/294630	Edwin Ching Him Wong
LIQ	OTHER222220	Other Borrowers/222220	Edwin Ching Him Wong
LIQ	OTHER253810	Other Borrowers/253810	Edwin Ching Him Wong
LIQ	OTHER253820	Other Borrowers/253820	Edwin Ching Him Wong
LIQ	PHP 293160	Philippino Borrowers/293160	Edwin Ching Him Wong
LIQ	PHP 460770	Philippino Borrowers/460770	Edwin Ching Him Wong
LIQ	SGD 257730	Singapore Borrowers/257730	Edwin Ching Him Wong
LIQ	THB 293170	Thailand Borrowers/293170	Edwin Ching Him Wong
LIQ	TWD 293140	Taiwanese Borrowers/293140	Edwin Ching Him Wong
ITS	0770039V5	HY_FLOW_HK	Eugene Fung
ITS	078007630	DISTRESSED ASIA187	Eugene Y. Fung
LIQ	FLOW 401340	Flow Loans/401340	Eugene Y. Fung
OTH	&2JAPAN/LBCYK		Yukihiro Masuda
OTH	&3JAPAN/LBCAP3		Yukihiro Masuda
OTH	&3JAPAN/LBCYK		Yukihiro Masuda

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	&4JAPAN/LBAYK		Yukihiro Masuda
OTH	&4JAPAN/LBCAP3		Yukihiro Masuda
OTH	&4JAPAN/LBCYK		Yukihiro Masuda
OTH	&JAPAN/LBAYK		Yukihiro Masuda
OTH	&JAPAN/LBCAP3		Yukihiro Masuda
OTH	&JAPAN/LBCYK		Yukihiro Masuda
OTH	&JAPAN/LBDYK		Yukihiro Masuda
OTH	&JAPAN/LBEYK		Yukihiro Masuda
ITS	071000J20	HY_JP_LBCYK	Yukihiro Masuda
ITS	071003321	LBJ HY JAPAN BONDS	Yukihiro Masuda
ITS	07100BGB9	HY_JP_LBAYK	Yukihiro Masuda
ITS	078007713	DISTRESSED ASIA JAPAN OFFSHORE	Yukihiro Masuda
LIQ	LBCYK283860	LBCYK/283860	Yukihiro Masuda
ITS	0770090N9	HY SYN INDIA	Edwin Ching Him Wong
LIQ	DSTLF461060	High Yield Asia Joint Ventures	Edwin Ching Him Wong
LIQ	SYDHY218570	SYDHY-Syndication / Asia High	Edwin Ching Him Wong
ITS	077008175	PTG CMBS (NCF)	UNASSIGNED
OTH	GFSADJ29694		Mark Gabbay
LIQ	JPY 296940	Japanese Borrowers/296940	Mark Gabbay
LIQ	JPY 296940	Japanese Borrowers/296940	Mark Gabbay
ITS	071004840	PTG KRW BONDS/183	Mark Gabbay
ITS	072009921	MAEWHA-PTG KRW BONDS	Mark Gabbay
ITS	077009652	BONDS IN RE	Mark Gabbay
ITS	0780070Q5	CHINA CB	UNASSIGNED
OTH	GFSADJ20020		Bernard YK Lau
OTH	GFSADJ21952		Charles Rubin
OTH	GFSADJ28693		Mark Gabbay
OTH	GFSADJ29955		Bernard YK Lau
OTH	GFSADJ43905		Andrew W Au
LIQ	JPY 436420	Japanese Borrowers/436420	Thomas M. Pearson
LIQ	KRW 286930	Korean Borrowers/286930	Mark Gabbay
LIQ	KRW 293740	Korean Borrowers/293740	Mark Gabbay
LIQ	PTG-T200200	PTG - Tokyo/200200	Bernard YK Lau
LIQ	PTGAL219520	PTG - ASIA LCPI UK BRANCH/2195	Charles Rubin
OTH	PTGOTHER		Charles Rubin
LIQ	PTGTH468880	PTG - Thailand/468880	Charles Rubin
LIQ	AUDRA417840	Richard Ash/417840	UNASSIGNED
ITS	07100CHB6	INDIA REAL ESTATE	UNASSIGNED
OTH	GFSADJ41479		UNASSIGNED
OTH	GFSADJ43390		UNASSIGNED
LIQ	PTG-T215410	PTG - Tokyo/215410	UNASSIGNED
LIQ	PTG-T224870	PTG - Tokyo/224870	UNASSIGNED
ITS	07100BG03	ASIA MCD RETAINED INTEREST	UNASSIGNED
OTH	STFMCDALL45089		Carlos M. Manalac
OTH	STFMCDALL45087		UNASSIGNED
ITS	071003362	MBS(TOKYO ONE)	Carlos M. Manalac

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0730041C7	ASSET BACKED LOANS	UNASSIGNED
OTH	GFSADJ22401		Carlos M. Manalac
OTH	GFSADJ49044		Carlos M. Manalac
LIQ	JPYCM490440	JPYCM (Carlos Manalac)/490440	Carlos M. Manalac
ITS	077009595	JPY ABS	Tomohiro Mikajiri
OTH	MTMA		Tomohiro Mikajiri
ITS	076000439	CORPORATE BONDS FOR ABCP FUBON	UNASSIGNED
OTH	GFSADJ26709		Carlos M. Manalac
LIQ	KRW 482210	Korean Borrowers/482210	HAN CH
LIQ	TWD 217820	Taiwanese Borrowers/217820	Chao Hua Eric Lin
ITS	072006Y29	ABS CORRETION BOND	Juan Quintas
OTH	&FXLBSF23955		UNASSIGNED
ITS	071004287	CDOBOND59	MICHAL OULIK
ITS	072000763	CDOLDNBONDS	MICHAL OULIK
ITS	072002512	SECOND MKT MAKING	MICHAL OULIK
ITS	072004450	26510 CDO TEMP	GEORGES ASSI
ITS	072004Y32	CDOLBIEBOND	MICHAL OULIK
ITS	072006CC1	CDONYBONDS	MICHAL OULIK
ITS	0740081X1	CDORELV_LON_BOND	GEORGES ASSI
ITS	076003482	29729_TREASURY_LGR	MICHAL OULIK
ITS	077008753	29729 TREASURY LED	MICHAL OULIK
LIQ	CDOL 259650	CDO LOANS/259650	MICHAL OULIK
LIQ	CDOL 297290	CDO LOANS/297290	MICHAL OULIK
OTH	GFS29729SFDMTM		GEORGES ASSI
OTH	GFS29730FIN46		GEORGES ASSI
ITS	072006YN3	50078CDOEQBONDITS	Marc Ross Steinberg
ITS	0720028Q4	PRI MAN CDO BOND	Catherine Jane Price
LIQ	CDOL 219590	CDO LOANS/219590	Catherine Jane Price
LIQ	CDOL 402180	CDO LOANS/402180	Catherine Jane Price
LIQ	CDOL1219590	Primary Managed CDO LOAN1/2195	Catherine Jane Price
LIQ	CDOL2219590	Primary Managed CDO LOAN2/2195	Catherine Jane Price
ITS	072007974	CDO SEC BONDS	TAVARES
ITS	072006P94	CH CPPI BND LBSF	Daniel Hersson-Ringskog
ITS	071004B61	CRD HYBRID BONDS	DANIEL HERSSON-RINGSKOG
ITS	0720039B4	CRD HYBRID BONDS	DANIEL HERSSON-RINGSKOG
LIQ	ILLIQ484940	ILLIQ - Illiquids Loan Book (L	L FAVERO
ITS	0710025B1	SP LBIE BOND BOOK	JONATHAN HACON
ITS	07200CQK5	BONDS	JONATHAN HACON
ITS	07200CRF5	LBI BOND	JONATHAN HACON
ITS	07300P1D8	SP-LBCS BONDS	JONATHAN HACON
ITS	0740057Z6	AGY COMMODITY LINK	JONATHAN HACON
TMS	93117736	TMS STRUCTURED	JONATHAN HACON
TMS	93117736	TMS STRUCTURED	JONATHAN HACON
LIQ	FRL 208370	FRL/208370	KAHN
LIQ	FRL 510570	FRL/510570	KAHN
LIQ	FRL 510730	FRL/510730	KAHN

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	IBCEDHGHDGLNS		UNASSIGNED
LIQ	SUMIB208370	SUMIB-SUMITOMO BUYBACK/208370	UNASSIGNED
LIQ	SUMIB510730	SUMIB-SUMITOMO BUYBACK/510730	UNASSIGNED
LIQ	FRL 218650	FRL/218650	RICHARD HOWELL
LIQ	AGEN 208400	AGEN- Agency/208400	RICHARD HOWELL
LIQ	SYND 510620	IBD Shared Positions/510620	RICHARD HOWELL
OTH	&CORPORATE		UNASSIGNED
ITS	074002262	ARBITRAGE-WADHWANI	NON BUSINESS LINE PROP
ITS	071000F08	ROMANIA BONDS 1	O Buyukkayali (Romania)
ITS	0710015D9	BONDS SOUTH AFRICA	Timothy Page
ITS	0710015T4	BONDS EURO GB	Timothy Page
ITS	0710016S5	KA BONDS BILLS	K ACANAL (NEW)
ITS	0710016T3	OB ROMANIA	Olgay Buyukkayali
ITS	071002JV2	GB EXOTIC LBIE	A Yigitbasioglu (MTN)
ITS	072003353	RG SAUDI HEDGE	Timothy Page
ITS	074002106	EVRO SYN RUSSIA	Greg Gentile
ITS	074007691	EMG LATIN	Greg Gentile
OTH	GFS27521DVMTM		EMGLM
OTH	&DRLBSF43159		DUNCAN RULE
OTH	&IRFX36120		KERIM ACANAL
TMS	93113063	R GIBBIN'S EQUITY OPTIONS	DEPARTED
ITS	072004PY4	FX LINKED NOTES AG	SILASH RUPARELL
ITS	0710000B0	FUND DERIVS JV	VEZIE
ITS	071000C74		VEZIE
ITS	073001091	FUND DERIV JV CASH	VEZIE
ITS	077005908	FUNDS LBF NEW ISSU	VEZIE
ITS	077005916	FUNDS TRADING ACC	VEZIE
ITS	077005924	FUNDS TRAD MAN ACC	VEZIE
ITS	078001708	FUND DERIVS JV	VEZIE
OTH	GFS20193FDJV		VEZIE
ITS	0710007J6	LGDF2245-61	VEZIE - SPV
ITS	0710007K3	MOM2175-61	VEZIE - SPV
ITS	0710007L1	LGDF2129/61	VEZIE - SPV
ITS	0710007R8	LBGDIRI_100	VEZIE - SPV
ITS	0710008N6	MOMENTUM II - 2368	VEZIE - SPV
ITS	0710008P1	KGAL	VEZIE - SPV
ITS	0710008R7	EFG EUROBANK 2541	VEZIE - SPV
ITS	0710009W5	ALPHA INDEX IV RES	UNASSIGNED
ITS	0710009X3	CZK MOM 4423 CPPI	UNASSIGNED
ITS	071000Q22	BAYERN CPPI/61	UNASSIGNED
ITS	071000Q48	CALIBURN CPPI/61	UNASSIGNED
ITS	071000QG1	POALIM CPPI/61	UNASSIGNED
ITS	071000QH9	YAMAGATA CPPI/61	UNASSIGNED
ITS	071000QL0	CZK MOMENTUM	UNASSIGNED
ITS	071000QY2	BIO PROJECT CPPI/6	UNASSIGNED
ITS	071000RH8	GOTTEX KEBYAR/61	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0710036D4	FUND DERIVS JV	UNASSIGNED
ITS	073004491	HFRX/61	VEZIE - SPV
ITS	0740031W4	CRCA CPPI/61	UNASSIGNED
ITS	0740031Y0	FORTIS/61	UNASSIGNED
ITS	077007987	ACE/61	VEZIE - SPV
ITS	0710019M5	FOUCHET BD & SWAP	Pierre Fouchet
ITS	072004F90	PIERRE FOUCHET US	Pierre Fouchet
ITS	074001371	US AGENCIES	TIM HAWKINS
MTS	G1CC	CASH - INV	THOMAS SIEGMUND
MTS	G1DV	LONDON CASH	DIEGO URRA
MTS	G1LW	LONDON CASH	Gautam Chandrasekharan
MTS	GAM0	DOYAL-MTS	Chris Doyal
MTS	GAZO	TRADING BOOK	Will Faison
MTS	GM8C	KORANTZOPOULOS - MTS	PANOS KORANTZOPOULOS
OTH	&GOVARVSL		UNASSIGNED
ITS	0710019H6	LERICHE GOVT BONDS	Thomas Edgard Leriche
ITS	0710021Y5	GC PERIPHERALS	Gautam Chandrasekharan
ITS	0710029F8	LANDOLFI GOVT BOND	Francesco Landolfi
ITS	071002VR7	LANDOLFI GOVT SHOR	Francesco Landolfi
ITS	0720037X8	THOMAS LERICHE EUR	Thomas Edgard Leriche
ITS	074002205	OPTIONS 19	E-COMMERCE
ITS	074007667	DEM ARB 4	GARY SAY
ITS	074007675	AGENCIES MKT MAKIN	PIERRE FOUCHET
ITS	076004589	ARBITRAGE 1	PANOS KORANTZOPOULOS
ITS	076008192	TREGGIARI/ARBITRAGE	SHU YANG
ITS	076008242	EURO GOVTS	Gautam Chandrasekharan
ITS	076008267	EURO GOVTS	GARY SAY
ITS	076008275	ASSET SWAP	PIERRE FOUCHET
ITS	077005239	EURO GOVTS TRDG	SHU YANG
ITS	078000999	GC FRONT END	Gautam Chandrasekharan
ITS	0720034S2	GILT TRADING	TIM HAWKINS
ITS	0720034T0	PROP TRADING	TIM HAWKINS
ITS	073002669	GILT MARKET MAKING	MARTIN CROSS
ITS	074001538	MC GILT TRADING	MARTIN CROSS
ITS	074002320	INDEX LINKED	SEAN DAVIES
ITS	076005396	CONVERSIONAL GILTS	SEAN DAVIES
OTH	&LIQUIDITYPROP		UNASSIGNED
ITS	072004T95	RIBBINS PROP LBIE	Matthew Barnett
ITS	072006588	LONDON RATES PROP	FRASER DANBURY
ITS	074001488	ARBITRAGE	FRASER DANBURY
ITS	074008319	ITALIAN LIRA #6	WILKINSON
LIQ	ERMTE485720	ERMTE - Emerging Rates Markets	CHRIS CECERE EM
ITS	071001796	EAST MERCHANT	SPV TRADER
ITS	071001820	BDM TRADE	SPV TRADER
ITS	072009459	FUND DERIV HEDGES	VEZIE
ITS	073000846	FD ASSET SWAP	VEZIE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	073004053	GAIM1311	VEZIE - SPV
ITS	073004061	GAIM1397	VEZIE - SPV
ITS	073004079	GAIM1403	VEZIE - SPV
ITS	074000308	DERV LDN NON DOLLAR	VEZIE
ITS	077005700	GAIM1432	VEZIE - SPV
ITS	077005775	PUSAN	VEZIE - SPV
ITS	077005783	RMF	VEZIE - SPV
OTH	GFS29478DVMTM		UNASSIGNED
ITS	072006WH0		Sunil Kumar Gandhi
ITS	078002CC4	INDEX 2 198 BONDS	Chris Cecere
ITS	078002FH0	INDEX HEDGE BONDS	Chris Cecere
ITS	072004SV7	STRUCTURED MTNS	TEMEL/COOKE/VISWANATHAN
ITS	072004YY4	EUR SECOND (460)	TEMEL/COOKE/VISWANATHAN
ITS	074007352	OPTIONS 25	TEMEL/COOKE/VISWANATHAN
ITS	071005CD2	40399 140 ITS	UNASSIGNED
ITS	072004NW0	INFLATION SEC	MIKLAVCIC/PHOA
ITS	072006GK0		Alvaro Mucida
ITS	072006Y94	40382 144 SUMM	MIKLAVCIC/PHOA
ITS	074008244	ITALIAN LIRA #1	MIKLAVCIC/PHOA
MTS	6A3W	OPTION MTS BONDS	MIKLAVCIC/PHOA
ITS	074008269	AFF DEBT ITL #1	KIERAN HIGGINS
ITS	076008762	461 BOND TRADING	KIERAN HIGGINS
ITS	078001526	LONDON OPTIONS 110	KIERAN HIGGINS
MTS	6AMB	110 ITS	KIERAN HIGGINS
ITS	071004FZ3	LONDON OPTIONS 160	DANIEL COLOMBI
ITS	072006ZQ5	220 LBSF ITS	CEKI BOZ
MTS	6AHB	INFLATION INDEX BOND-COLOMBI	DANIEL COLOMBI
ITS	072006K00		Chris Cecere
OTH	GSIP		Chris Cecere
ITS	071005BL5	ABX BOND BOOK	Chris Cecere
ITS	072006JF7	46427 IRP CRED EUR	CHRIS CECERE
LIQ	HYCVL464230	HYCVL- High Yield Credit Valua	Chris Cecere
ITS	071002G00		TULUG TEMEL
ITS	072006XS3	STRAT EXOTICS 210	TULUG TEMEL
ITS	0710021L3	JON ROWE JGB REPO	Jonathan Bernard Rowe
ITS	071004H99	LONDON BONDS 026	Mehdi Majoul
ITS	072008410	SYNDICATES DERIVS	Jonathan Bernard Rowe
ITS	0730083V4	LONDON BONDS TH/59	HEENAN
ITS	074008020	LEHMAN BROS SPECIAL FINANCING	Mehdi Majoul
ITS	074008038	DAREK GOVERNMENTS	HAIG
ITS	074008046	NEW YORK ASSET SW	HAIG
ITS	078001682	LONDON GBP SWP/075	SINGH
ITS	078006079	OTC MRGN COLLAT	UNASSIGNED
ITS	072004FQ2	USD SECONDARY	USD EXOTICS
ITS	074008376	CREDIT VOL BONDS	PETER DUENAS
ITS	076001049	CREDIT VOL IDX DFS	PETER DUENAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0780011V6	FORD LBSF EQUITY	PETER DUENAS
OTH	&ANJ29727		ANJAN MALIK/FILIPO LANZA
OTH	&FXLBIE24817		PETER DUENAS
ITS	071000186	EUROPEAN AUTOS	GJOHN
ITS	071000228	TELECOMS-HIGH BETA	GJOHN
ITS	071002B81	24817SNRFINITS	Jonathan G Ford
ITS	071004071	BNKBND59	SANDEEP RATTAN
ITS	071004089	CORPBND	PETER DUENAS
ITS	071004BM6	29734GBPITSABS	Danara Sarsenbaeva
ITS	071004CY9	29734EURXOVERITS	NASSER
ITS	071004FQ3	29734INSURANCEITS	MAYES
ITS	072004229	25700INDMCDSCASHBO	PETER DUENAS
ITS	072004D11		MAYES
ITS	072004D27	24817FINBACKITS	MAYES
ITS	072004D43	24817PREFITS	MAYES
ITS	0720097J6	24817GBPITSFIN	MATT BENNIE
ITS	0720097M9	24817GBPPITSAAA	MATT BENNIE
ITS	0720097R8	24527GBPCDSABS	MAYES
ITS	0720097X5	24817GBPITSTMT	MATT BENNIE
ITS	0720098B2	24817GBPPITSAUTO	MATT BENNIE
ITS	0720098J5	24817GBPITPROP	MATT BENNIE
ITS	0720098S5	CTE ROYAL BLUE	PETER DUENAS
ITS	0720099P0	24817GBPUTILITYITS	MATT BENNIE
ITS	074002809	EUROSTERLING BOOK	MATT BENNIE
ITS	074007121	SHORT 99'S	MAYES
ITS	076004464	SCT- CONVERTIBLES	Danara Sarsenbaeva
ITS	076007525	STERLING CORPORATE	MATT BENNIE
ITS	077004885	29734USAUTOSITS	PETER DUENAS
ITS	077004919	29734TELELOWITS	NASSER
ITS	077008464	29734INDOTHERBND	DUENAS
ITS	0780012D5	CORP HYBRIDS LBSF	Deighton
ITS	0780012G8	MEDIA LBSF BOND	Deighton
ITS	078003233	29734UTILITIESBND	Sarfaraz Merali
TMS	93111059	HONG KONG FIXED INC WASH	PETER DUENAS
LIQ	HGCTE297340	High Grade Credit Trading Euro	PETER DUENAS
ITS	074000878	SYNDICATE FRNS	SYNDICATE
ITS	074000910	SYNDICATE NON USD	SYNDICATE
ITS	071004824	US CP	Kieran Davis
ITS	071004832	US CP JV	Kieran Davis
ITS	0720041C8	NEW MTNS & FRNS	Kieran Davis
ITS	073001919	SECONDARY MTNS	Kieran Davis
ITS	074002148	MONEY MKT FUTURES	Kieran Davis
ITS	074007071	NON USD CP	Kieran Davis
OTH	&FXLBIE43643		DZ/ESPOSTI
ITS	071001911	HY BONDS CHEM	D. ESPOSTI
ITS	071001937	HY BONDS AUTO	D. ESPOSTI

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	071001952	HY BONDS FOOD	D. ESPOSTI
ITS	0720019N2	43644ZER_HYBONDSIT	SHAHAR ZER
ITS	0720019R3	43644NYJVITS	D. ESPOSTI
ITS	072006LG2	HYBOND LBSF/STAN	ALLOWAY/ZER
ITS	074007303	43644HYBONDSITS	B.DZIEDZIECH
ITS	076007376	HY BONDS CABLE	B.DZIEDZIECH
ITS	076008606	HIYLD BOND INDUSTL	B.DZIEDZIECH
LIQ	HGCTE467580	High Grade Credit Trading Euro	B.DZIEDZIECH
ITS	078002BY7	MSIND BONDS	M.SRBA
LIQ	DSTDR500530	HY Derivatives Cash Loans/5005	Robert Alloway/John Cortese
ITS	071002018	HY DIST TELCO	B_DZIEDZIECH
ITS	071002026	HY DIST CABLE	SHAHAR ZER
LIQ	AIRLE469750	Aircraft Leasing/469750	B_DZIEDZIECH
LIQ	DSTRD226130	DSTRD/226130	B_DZIEDZIECH
LIQ	DSTRD259990	DSTRD/259990	B_DZIEDZIECH
ITS	072004T87	HY DISTRESSED LOAN	Robert Z. Dziedziech
LIQ	DIS-S209980	Distressed (Sourcing)/209980	Robert Z. Dziedziech
LIQ	DSTRD209980	DSTRD/209980	Robert Z. Dziedziech
LIQ	DSTRD224310	DSTRD/224310	Robert Z. Dziedziech
ITS	071002VH9	HY EUR MGT LBIE BD	Guy_Moar
ITS	07300BCP0	HY EUR MGT PRIVEQT	Guy_Moar
LIQ	GMLTE484640	GMLTE Guy Moar Loan Trading Eu	Guy_Moar
LIQ	SYND 208390	IBD Shared Positions/208390	RICHARD HOWELL
LIQ	SYND 219690	IBD Shared Positions/219690	RICHARD HOWELL
LIQ	SYND 219790	IBD Shared Positions/219790	RICHARD HOWELL
LIQ	SYND 272970	IBD Shared Positions/272970	RICHARD HOWELL
LIQ	BELGI478340	BELGIAN NPLs/478340	Guy R. Moar
LIQ	NPL 450160	Non Performing Loans/450160	Guy R. Moar
LIQ	PAR-S209970	Par (Sourcing)/209970	DZIEDZIECH/ZER
LIQ	PAR-S217130	Par (Sourcing)/217130	Robert Z. Dziedziech
LIQ	PLT 202810	Par Loan Trading/202810	DZIEDZIECH/ZER
LIQ	PLT 209970	Par Loan Trading/209970	DZIEDZIECH/ZER
LIQ	PLT 217130	Par Loan Trading/217130	Robert Z. Dziedziech
OTH	&45471JVYANKEE		Debashish Dutta Gupta
ITS	0710039D1	ASIA1 EMG CDS	Debashish Dutta Gupta
ITS	0710039F6	EASTERN EURPE1 EMG	Debashish Dutta Gupta
ITS	0710039H2	MIDDLE EAST AFRIC1	Debashish Dutta Gupta
ITS	0710039J8	RUSSIA 1 EMG CDS	Debashish Dutta Gupta
ITS	0710039K5	TURKEY 1 EMG CDS	Debashish Dutta Gupta
ITS	0720036P6	25702 TRAD MMM ITS	MAURO M MIRANDA
ITS	0780018P2	25937 RUSSIA AN	Anthony Nahum
ITS	0780018Q0	25937 SMLL BSKT DD	Debashish Dutta Gupta
ITS	072000B84	CAP SERVICING	UNASSIGNED
ITS	072000B92	MARANTA FUNDING	UNASSIGNED
ITS	072000BH4	HY TURKISH NPL EQ	Guy R. Moar
ITS	072000BP6	POLISH HY NPL	Guy R. Moar

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
LIQ	BPHMD458750	BPHMD- Mathieu Desforge/458750	Mathieu Desforges
LIQ	HYNPL454640	HYNPL- Guy Moar/ Dan Foell/454	Guy R. Moar
LIQ	NPL 465070	Non Performing Loans/465070	Guy R. Moar
ITS	071002LX5	HY EMG LBIE	SHAHAR ZER
ITS	072004T38	HY PROP TRADING	K. KUMAR
LIQ	DSTRD218860	DSTRD/218860	K. KUMAR
OTH	&MGV		James C. Blakemore
ITS	0710030G3	STORM CMBS BONDS	UNASSIGNED
ITS	072004RL0	CMBS PROP BOOK	UNASSIGNED
ITS	072009038	FR/FL RUBY FINANCE	J BLAKEMORE
ITS	072009616	CMBS NEW ISSUE	BRETT OLSON
ITS	074000704	LOAN TRADING	J BLAKEMORE
ITS	074001462	CMBS SECONDARY	ALEKSANDER PETROV
ITS	076001494	RUBY FINANCE STAR	J BLAKEMORE
ITS	077009363	RUBY FINANCE STAR	J BLAKEMORE
LIQ	JBSNR414910	James Blackmore/414910	UNASSIGNED
LIQ	LBFJB484750	LBFJB - Lehman Brothers Financ	UNASSIGNED
LIQ	RESNR426440	RESNR (James Blackmore)/426440	UNASSIGNED
LIQ	RMEZ 411190	Real Estate Mezz loan/411190	James C. Blakemore
LIQ	RSNR 208020	RSNR- Real Estate Senior Ln/20	James C. Blakemore
LIQ	RSNR 217510	RSNR- Real Estate Senior Ln/21	UNASSIGNED
LIQ	RSNR 217520	RSNR- Real Estate Senior Ln/21	UNASSIGNED
LIQ	RSNR 217540	RSNR- Real Estate Senior Ln/21	UNASSIGNED
LIQ	RSNR 254720	RSNR- Real Estate Senior Ln/25	J BLAKEMORE
LIQ	RSNR 408240	RSNR- Real Estate Senior Ln/40	James C. Blakemore
LIQ	RSNR 408910	RSNR- Real Estate Senior Ln/40	J BLAKEMORE
LIQ	RSNR 411190	RSNR- Real Estate Senior Ln/41	James C. Blakemore
LIQ	RSNR 415220	RSNR- Real Estate Senior Ln/41	James C. Blakemore
LIQ	RSNR 418040	RSNR- Real Estate Senior Ln/41	James C. Blakemore
LIQ	RSNR 419910	RSNR- Real Estate Senior Ln/41	James C. Blakemore
LIQ	RSNR 419920	RSNR- Real Estate Senior Ln/41	James C. Blakemore
LIQ	RSNR 451870	RSNR- Real Estate Senior Ln/45	UNASSIGNED
LIQ	RSNR 463620	RSNR- Real Estate Senior Ln/46	James C. Blakemore
LIQ	RSNR 465180	RSNR- Real Estate Senior Ln/46	UNASSIGNED
LIQ	RSNR 465190		James C. Blakemore
OTH	&GOLFFIN46		J BLAKEMORE
OTH	&HARLEYFIN46		J BLAKEMORE
ITS	071000392	THL PURE EQUITY	J BLAKEMORE
ITS	071000400	THL SH LOAN	J BLAKEMORE
ITS	071000H06	LBROS (SWEDEN) ITS	James C. Blakemore
ITS	071003776	PTG EQUITY NO 1	J BLAKEMORE
ITS	071003784	PTG EQUITY NO2	J BLAKEMORE
ITS	071004659	FINANCING 0183	James C. Blakemore
ITS	072000BG6	LB UK RE HLDGS EQU	UNASSIGNED
ITS	072004724	PCML TRADING	J BLAKEMORE
ITS	074004045	MBS-PRIN TX EQUITY	J BLAKEMORE

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Source System	Account	Account Name	Trader Name
ITS	076001858	COLOMBES EQUITY	James C. Blakemore
ITS	076002KK2		UNASSIGNED
ITS	077000412	EUROPEAN MBS PT/99	J BLAKEMORE
ITS	077009306	MABLE	J BLAKEMORE
LIQ	REMEZ486910	REMEZ- James Blackmore/486910	UNASSIGNED
LIQ	REMEZ561730	REMEZ- James Blackmore/561730	UNASSIGNED
LIQ	RMEZ 217600	Real Estate Mezz loan/217600	UNASSIGNED
LIQ	RMEZ 218610	Real Estate Mezz loan/218610	UNASSIGNED
LIQ	RMEZ 258340	Real Estate Mezz loan/258340	J BLAKEMORE
LIQ	RMEZ 408050	Real Estate Mezz loan/408050	J BLAKEMORE
LIQ	RMEZ 408810	Real Estate Mezz loan/408810	J BLAKEMORE
LIQ	RMEZ 415240	Real Estate Mezz loan/415240	James C. Blakemore
LIQ	RMEZ 431800	Real Estate Mezz loan/431800	J BLAKEMORE
LIQ	RMEZ 438150	Real Estate Mezz loan/438150	James C. Blakemore
LIQ	RSLN 291500	RE SH loan note/291500	J BLAKEMORE
LIQ	RSNR 223340	RSNR- Real Estate Senior Ln/22	J BLAKEMORE
LIQ	NPL 455600	Non Performing Loans/455600	J BLAKEMORE
LIQ	NPL 463830	Non Performing Loans/463830	James C. Blakemore
ITS	0710000T1	ELQ -PREFERRED	AMANY ATTIA
OTH	&PREFER		AMANY ATTIA
OTH	&SPML		AMANY ATTIA
ITS	071004FJ9	49099 ABS PROP ITS	ALEX MADDOX
ITS	0720044K7	LUSITANO MORTGAGES	ALEX MADDOX
ITS	072004DL5	EUR CASH ACCOUNT	UNASSIGNED
ITS	072004T79	ABS BONDS PROP BK	ALEX MADDOX
ITS	074001363	EURO ABS	ALEX MADDOX
LIQ	LIBPS418510	LIBPS- Peter Sugarman/418510	UNASSIGNED
OTH	&MORTGAGES		UNASSIGNED
ITS	071005326	PTG-STORM-TRADING	ALEX MADDOX
LIQ	SWHS 250370	SF Warehouse facility/250370	ALEX MADDOX
LIQ	SWHS 278230	SF Warehouse facility/278230	ALEX MADDOX
LIQ	SWHS 283840	SF Warehouse facility/283840	ALEX MADDOX
LIQ	SMFKK487310	SMFKK - Stepstone Mortgages Fu	UNASSIGNED
LIQ	SMFLK487330	SMFLK - Stepstone Mortgages Fu	UNASSIGNED
OTH	&LMCSPF5		AMANY ATTIA
ITS	072000BK7	WARRANTS & OPTS	UNASSIGNED
ITS	072000BV3	SHARE CAPITAL IN A	UNASSIGNED
ITS	072005515	SPML GOODWILL	ALEX MADDOX
ITS	072005523	SPML SH LOAN	ALEX MADDOX
ITS	072006CB3	CAPS ON FUNDING TR	UNASSIGNED
ITS	074004086	STRUCTURE FIN OUTR	ALEX MADDOX
ITS	078005519	STRUC FIN LBIE	ALEX MADDOX
LIQ	ALTEA479460	ALTEA LOAN TO SY SRL/479460	UNASSIGNED
LIQ	CASA 495920	CASA/495920	UNASSIGNED
LIQ	CASA 498050	CASA/498050	UNASSIGNED
LIQ	CASAM495940	CASAM- Alex Maddox/495940	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
LIQ	JSWID488240	JSWID (Joshua Swidler)/488240	Joshua E. Swidler
LIQ	LBCAS479470	LB BANKHAUS MB TO ALTEA/479470	UNASSIGNED
LIQ	SECTR287250	SECTR/287250	ALEX MADDOX
ITS	072000B50	ATLANTIS 07-01	UNASSIGNED
ITS	072000BF8	CIRENE - LBUKRE	UNASSIGNED
ITS	072000BJ0	ATLANTIS - LBUKRE	UNASSIGNED
ITS	072000BT8	ATLANTIS-2-LBUKRE	UNASSIGNED
ITS	072000DD1	WHITESTAR	UNASSIGNED
LIQ	CPATR450210	CPATR/450210	CHRIS PATRICK
LIQ	NPL 215210	Non Performing Loans/215210	UNASSIGNED
LIQ	NPL 217620	Non Performing Loans/217620	UNASSIGNED
LIQ	NPL 429410	Non Performing Loans/429410	UNASSIGNED
LIQ	NPL 450460	Non Performing Loans/450460	UNASSIGNED
LIQ	NPL 450760	Non Performing Loans/450760	UNASSIGNED
LIQ	NPL 478040	Non Performing Loans/478040	UNASSIGNED
OTH	NBSEEDALT		UNASSIGNED
OTH	LBAIM		UNASSIGNED
OTH	GLOMACMTM		UNASSIGNED
OTH	LIBERTY		UNASSIGNED
TMS	59800030	FUREY HEDGE	UNASSIGNED
TMS	95122800	LBI HIGH YIELD BOND FUND LLC	UNASSIGNED
OTH	ARSOTHER		UNASSIGNED
OTH	CREDITARB		UNASSIGNED
MTS	GAS0	ENHANCED CASH	Ken Umezaki
MTS	GAXO	ENHANCED CASH II	Ken Umezaki
OTH	INVLIBERTY		UNASSIGNED
OTH	LBAIMMTM		UNASSIGNED
OTH	MARKETNEUTRAL		UNASSIGNED
OTH	NBTECHMTM		UNASSIGNED
OTH	H2CREDIT		UNASSIGNED
OTH	SKYBRIDGE		UNASSIGNED
OTH	DESHAW		UNASSIGNED
OTH	OSPRAIE		UNASSIGNED
OTH	OSPRAIEINV		UNASSIGNED
TMS	93112590	NEUBERGER BERMAN FACILITATION	UNASSIGNED
MTS	GABJ	NEUBERGER ALLOCATIONS	UNASSIGNED
OTH	&NBGW		UNASSIGNED
OTH	&NBO		UNASSIGNED
OTH	&MSSI		UNASSIGNED
OTH	&LCI		UNASSIGNED
OTH	CORPCASH2		UNASSIGNED
MTS	GA8L	LINCOLN CAPITAL GOVT AGY	UNASSIGNED
OTH	NBHY1		UNASSIGNED
OTH	&LCMM		UNASSIGNED
OTH	CORPCASH		UNASSIGNED
OTH	CORPCASH1		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	&NBFUNDS		UNASSIGNED
OTH	NBFUNDSSEED		UNASSIGNED
OTH	NBLLCSEED		UNASSIGNED
OTH	&NBCI		UNASSIGNED
OTH	&NBFI		UNASSIGNED
TMS	93115100	NB ASSET MANAGEMENT ALLOCATION	UNASSIGNED
TMS	9311750013	NB ASSET MANAGEMENT ERROR A/C	UNASSIGNED
OTH	PIMEMPLYELOAN		UNASSIGNED
TMS	9311560313	NY WFC AVG PX ACCOUNT	UNASSIGNED
TMS	93117306	LEHMAN BROTHERS INC	UNASSIGNED
TMS	9311775317		UNASSIGNED
TMS	9311570213	LEHMAN BROTHERS MOXY ALLOC	UNASSIGNED
TMS	9311553516	BOSTON AVG PX ACCOUNT	UNASSIGNED
TMS	9311561410	BOSTON (031) AVG PX ACCOUNT	UNASSIGNED
TMS	93117358	LEHMAN BROTHERS INC	UNASSIGNED
TMS	9311553219	CHICAGO AVG PX ACCOUNT	UNASSIGNED
TMS	9311553318	DALLAS AVG PX ACCOUNT	UNASSIGNED
TMS	9311560412	LOS ANGELES AVG PX ACCOUNT	UNASSIGNED
TMS	93117337	LEHMAN BROTHERS INC	UNASSIGNED
TMS	93115609	PALM BEACH AVG PX ACCOUNT	UNASSIGNED
TMS	93115609	PALM BEACH AVG PX ACCOUNT	UNASSIGNED
TMS	9311560917	PALM BEACH AVG PX ACCOUNT	UNASSIGNED
TMS	9311520010	PHILADELPHIA MOXY AVG PRICE	UNASSIGNED
TMS	9311560115	SAN FRANCISCO AVG PX ACCOUNT	UNASSIGNED
TMS	93117525	LEHMAN BROTHERS INC	UNASSIGNED
TMS	93117737	OPS ERROR ACCT BR 737 BA	UNASSIGNED
TMS	9311553417	MIAMI AVG PX ACCOUNT	UNASSIGNED
TMS	93117733	LEHMAN BROTHERS INC	UNASSIGNED
OTH	&ERRAP		UNASSIGNED
OTH	PEDPEAM0B71		UNASSIGNED
OTH	PEDPEAM0B73		UNASSIGNED
OTH	PEDPEAM0B74		UNASSIGNED
OTH	PEPATAM0B56		UNASSIGNED
OTH	PEPATAM0B57		UNASSIGNED
OTH	&17Y		GORAN PULJIC
ITS	07100BH77	CDOFUNDII-IIB GP	UNASSIGNED
ITS	073001042	CDO EQUITY FUND NO	UNASSIGNED
ITS	07300BCS4	CDO FUND IIB - LP	UNASSIGNED
TMS	93117085	LB CDO PE FUND	GORAN PULJIC
TMS	93117943	LB CDO OPP 2004-4	UNASSIGNED
TMS	93117944	LB CDO OPP 2004-1	UNASSIGNED
TMS	93117945	LB CDO OPP 2004-2	UNASSIGNED
TMS	93117946	LB CDO OPP 2004-3	UNASSIGNED
TMS	93117995	LB CDO OPP IIA	TK Narayan
TMS	93117996	LB CDO OPP IIB	TK Narayan
TMS	93117997	LB CDO OPP IIC	TK Narayan

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	95121908	PECDOII GL/LP	UNASSIGNED
TMS	95121908	PECDOII GL/LP	UNASSIGNED
TMS	95126102	LB1 A/C FOR CDO PRIVATE EQUITY	GORAN PULJIC
MTS	G17Y	CDO PRIVATE EQUITY FD INVESTME	UNASSIGNED
OTH	PECDOAM0000		UNASSIGNED
OTH	PECDOAM0059		UNASSIGNED
OTH	PECDOAM0183		UNASSIGNED
OTH	PECDOAM0299		UNASSIGNED
OTH	PECDOAM0C14		UNASSIGNED
TMS	95121737	PRIVATE EQUITY G-MEZZ	UNASSIGNED
LIQ	HLMEZ477990	Howard Liao/477990	UNASSIGNED
OTH	PEGMZAM0299		UNASSIGNED
OTH	PELOPAM0299		UNASSIGNED
OTH	PELOPAM0C96		UNASSIGNED
LIQ	SNLOA562140	SNLOA-IMD/562140	UNASSIGNED
OTH	PEGIFAM0C71		UNASSIGNED
OTH	PEMLPPAM0299		UNASSIGNED
OTH	MBFUND#3		UNASSIGNED
OTH	PEMBAM0118		UNASSIGNED
OTH	PEMBAM0121		UNASSIGNED
OTH	PEMBAM0143		UNASSIGNED
OTH	PEMBAM0299		UNASSIGNED
OTH	PEMBAM0459		UNASSIGNED
OTH	PEMBAM0471		UNASSIGNED
OTH	PEMBAM0479		UNASSIGNED
OTH	PEMBAM0B51		UNASSIGNED
OTH	PEMBAM0B52		UNASSIGNED
OTH	PEMBAM0B53		UNASSIGNED
OTH	PEMBAM0B54		UNASSIGNED
OTH	PEMBAM0B81		UNASSIGNED
OTH	PEMB4AM0299		UNASSIGNED
OTH	PEMB4AM0C70		UNASSIGNED
OTH	PEMB4AM0D01		UNASSIGNED
OTH	PEMB4AM0D02		UNASSIGNED
OTH	PECOIAM0143		UNASSIGNED
OTH	PECOIAM0299		UNASSIGNED
OTH	PECOIAM0C31		UNASSIGNED
OTH	PECOIAM0C32		UNASSIGNED
OTH	PECOIAM0C33		UNASSIGNED
OTH	PECOIAM0C47		UNASSIGNED
TMS	95121947	LBOFFSHORE PART	UNASSIGNED
OTH	PECRSAM00U7		UNASSIGNED
OTH	PECRSAM0143		UNASSIGNED
OTH	PECRSAM0B06		UNASSIGNED
OTH	PECRSAM0B07		UNASSIGNED
OTH	PECRSAM0B10		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	PECRSAM0B11		UNASSIGNED
OTH	PECRSAM0B12		UNASSIGNED
OTH	PECRSAM0B13		UNASSIGNED
OTH	PECRSAM0B14		UNASSIGNED
OTH	PECRSAM0B93		UNASSIGNED
OTH	PEFOFAM0143		UNASSIGNED
OTH	PEFOFAM0299		UNASSIGNED
OTH	PESECAM0143		UNASSIGNED
OTH	PESECAM0299		UNASSIGNED
OTH	PESECAM0C22		UNASSIGNED
OTH	PESECAM0C23		UNASSIGNED
OTH	PESECAM0C34		UNASSIGNED
OTH	&SAMKT		UNASSIGNED
OTH	PEREM1AM0B82		UNASSIGNED
OTH	PEREM1AM0B89		UNASSIGNED
OTH	PEREM1AM0C04		UNASSIGNED
OTH	REALMEZZ		UNASSIGNED
OTH	PERE1AM0312		UNASSIGNED
OTH	PERE1AM0B58		UNASSIGNED
OTH	PERE1AM0B59		UNASSIGNED
OTH	PEREIAM00D3		UNASSIGNED
OTH	PERE2AM0B83		UNASSIGNED
OTH	PERE2AM0B84		UNASSIGNED
OTH	PERE2AM0B89		UNASSIGNED
OTH	PERE2AM0B97		UNASSIGNED
OTH	PERE2AM0B98		UNASSIGNED
OTH	PERE3AM0C56		UNASSIGNED
OTH	PECOMAM0299		UNASSIGNED
OTH	PECOMAM0A24		UNASSIGNED
OTH	PECOMAM0A38		UNASSIGNED
OTH	PECOMAM0B55		UNASSIGNED
OTH	PEVCAM0119		UNASSIGNED
OTH	PEVCAM0299		UNASSIGNED
OTH	PEVCAM0312		UNASSIGNED
OTH	PEVCAM0B34		UNASSIGNED
OTH	PEVCAM0B50		UNASSIGNED
OTH	PEVCAM0B60		UNASSIGNED
TMS	93111402	AVERAGE PRICE	UNASSIGNED
TMS	93115588	LEHMAN BROTHERS BANK	UNASSIGNED
TMS	93117120	LEHMAN BROS	UNASSIGNED
OTH	&MGTGRANGEON		Paul O Halloran
LIQ	HLMEZ560470	Howard Liao/560470	UNASSIGNED
OTH	&MBASIA		UNASSIGNED
ITS	077004687	MERCH BNK_KINGDEE	UNASSIGNED
OTH	PEMBAS0019		UNASSIGNED
ITS	0730043K7	BSCPL	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	PECOIAS0299		UNASSIGNED
OTH	PECOIAS0C31		UNASSIGNED
OTH	PECOIAS0C32		UNASSIGNED
OTH	PECOIAS0C33		UNASSIGNED
OTH	PECRSAS0B06		UNASSIGNED
OTH	PEFOFAS0143		UNASSIGNED
OTH	PERE2AS0B83		UNASSIGNED
OTH	PERE2AS0B84		UNASSIGNED
OTH	PERE2AS0B89		UNASSIGNED
OTH	PERE2AS0B97		UNASSIGNED
OTH	PERE2AS0B98		UNASSIGNED
OTH	PERE3AS0C56		UNASSIGNED
ITS	072000086	ALPHA MTM	UNASSIGNED
ITS	072000B01	APLHA MTM	UNASSIGNED
ITS	072000BL5	ANTIBENCH SEED CAP	UNASSIGNED
ITS	072000BW1	SAM MTM	UNASSIGNED
ITS	07400C302	ANTIBENCH MTM	UNASSIGNED
ITS	07100CP01	GLG FREEDOM ACQ	UNASSIGNED
ITS	072000B19	RAB MKT CYCLE FND	UNASSIGNED
ITS	072000BQ4	CQS CAP INVEST	UNASSIGNED
ITS	072000BR2	CAPITAL INV IN B/B	UNASSIGNED
ITS	072000BY7	BBAY MULTSTRAT	UNASSIGNED
ITS	072000BZ4	CAP INTEGRATED AM	UNASSIGNED
OTH	GLGIMD		UNASSIGNED
OTH	MBAMIMD		UNASSIGNED
OTH	SAILIMD		UNASSIGNED
OTH	SYNERGYIMD		UNASSIGNED
ITS	076004076	369 - GLG CONTROL	UNASSIGNED
TMS	93115350	LEHMAN BROTHERS	UNASSIGNED
ITS	072004VJ0	ICG EQUITIES	UNASSIGNED
TMS	93115610	LONDON AVG PX ACCOUNT	UNASSIGNED
ITS	072004526	EURO MEZZ BONDS LB	ENTWISLE, JULIAN
ITS	07300BCN5	EUROMEZZ LB OFFSHR	Julian N. Entwisle
OTH	PEEMZ1EU0183		UNASSIGNED
OTH	PEEMZ1EU0299		UNASSIGNED
LIQ	PEMEZ290540	PRIVATE EQUITY MEZZLOAN/290540	ENTWISLE, JULIAN
LIQ	PEMEZ438770	PRIVATE EQUITY MEZZLOAN/438770	Julian N. Entwisle
ITS	07400CC02	EURO MEZZ FUND II	UNASSIGNED
LIQ	EMFNR531040	EMFNR (Nathalie Romang)/531040	UNASSIGNED
ITS	07100CQ59	FALCON LB CARRY IN	UNASSIGNED
ITS	072000B68	PANNONIA	UNASSIGNED
OTH	PEMBEU00U4		UNASSIGNED
OTH	PEMBEU0299		UNASSIGNED
OTH	PECOIEU0143		UNASSIGNED
OTH	PECOIEU0C31		UNASSIGNED
OTH	PECOIEU0C32		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	PECOIEU0C33		UNASSIGNED
OTH	PECOIEU0C47		UNASSIGNED
OTH	PECOIEU0C74		UNASSIGNED
OTH	PECRSEU0B06		UNASSIGNED
OTH	PERE3EU0C56		UNASSIGNED
OTH	PEFOFEU0143		UNASSIGNED
OTH	PEREM1EU0B82		UNASSIGNED
OTH	PEREM1EU0B89		UNASSIGNED
OTH	PEREM1EU0C04		UNASSIGNED
OTH	&REET		UNASSIGNED
OTH	PERE1EU0312		UNASSIGNED
OTH	PERE1EU0B58		UNASSIGNED
OTH	PERE1EU0B59		UNASSIGNED
OTH	PEREIEU00D3		UNASSIGNED
OTH	PERE2EU0B83		UNASSIGNED
OTH	PERE2EU0B84		UNASSIGNED
OTH	PERE2EU0B89		UNASSIGNED
OTH	PERE2EU0B97		UNASSIGNED
OTH	PERE2EU0B98		UNASSIGNED
OTH	PEVCEU0479		UNASSIGNED
OTH	&Z32		X
OTH	&ONF		UNASSIGNED
ITS	077006377	INTERCOM FINANCING	UNASSIGNED
MTS	84Q9	CANADIAN MATCHED BOOK	UNASSIGNED
TMS	93199301	FIRM TRADING MISC	UNASSIGNED
TMS	93199350	LEHMAN BROS	UNASSIGNED
LIQ	CRA 911730	CRA Investments LBCB/911730	LBCB
MTS	G12S	AGENCIES	FIRM CAP
MTS	G1FY	REPO	FIRM CAP
MTS	G477	BORROW VS CASH	FIRM CAP
MTS	G47X	SAFEKEEP REPO - RR	FIRM CAP
MTS	G4BT	WHOLE LN/COLLAT SW BORR VS CAS	BONDS BORROW
MTS	G4DX	BORROW VS PLEDGE	BONDS BORROW
MTS	GANY	REVERSE REPO	FIRM CAP
MTS	H47W	CANADA FIRM SHORT GOV	FIRM CAP
MTS	PEANY	REDEMPTION	FIRM CAP
OTH	&SECGRANGEON		UNASSIGNED
ITS	077009538	LBJ INVESTMENT SECURITIES	UNASSIGNED
OTH	&GPSNCEUR		UNASSIGNED
ITS	076002781	LBSF CORP. INVEST.	UNASSIGNED
MTS	G15V	GS LIQUID TRAD OPP FND OFF LTD	COGHLAN
MTS	GAT3	INTL BANK FOR RECONST & DEVELO	COGHLAN
MTS	GMIQ	GOLDMAN SACHS LIQ TRD OPPORT I	UNASSIGNED
MTS	GPGD	THE 3D CAPITAL FUND LTD	UNASSIGNED
MTS	PEDWQ	SAC GLOBAL MACRO FUND LLC	COGHLAN
MTS	PEPJ9	SIGMA FIXED INCOME FUND LTD 1	COGHLAN

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	078006467	PB DA OOIC	UNASSIGNED
ITS	0730049S4	CANADIAN BKR NETT2	UNASSIGNED
ITS	0730049T2	CANADIAN BKR NETT1	UNASSIGNED
TMS	93115467	PB STAT ARB AVERAGE PRICE A/C	UNASSIGNED
TMS	93115989	E-CONN TRADING ACCOUNT	UNASSIGNED
TMS	93113276	ETF TRADING 1	UNASSIGNED
TMS	93113277	ETF TRADING 2	UNASSIGNED
TMS	93113278	ETF TRADING 3	UNASSIGNED
TMS	93113279	ETF TRADING 4	UNASSIGNED
TMS	93113280	ETF TRADING 5	UNASSIGNED
TMS	93113281	ETF TRADING 6	UNASSIGNED
TMS	93113282	ETF TRADING 7	UNASSIGNED
TMS	93113283	ETF TRADING 8	UNASSIGNED
TMS	93113284	ETF TRADING 9	UNASSIGNED
TMS	93113285	ETF TRADING 10	UNASSIGNED
TMS	93115782	ETF TRADING 11	UNASSIGNED
TMS	93115783	ETF TRADING 12	UNASSIGNED
TMS	93115784	ETF TRADING 13	UNASSIGNED
TMS	93115785	ETF TRADING 14	UNASSIGNED
TMS	93115786	ETF TRADING 15	UNASSIGNED
TMS	93116032	ETF TRADING 16	UNASSIGNED
TMS	93116033	ETF TRADING 17	UNASSIGNED
TMS	93116034	ETF TRADING 18	UNASSIGNED
TMS	93116035	ETF TRADING 19	UNASSIGNED
TMS	93116036	ETF TRADING 20	UNASSIGNED
TMS	93117281	ETF TRADING 21	UNASSIGNED
TMS	93117282	ETF TRADING 22	UNASSIGNED
TMS	93117283	ETF TRADING 23	UNASSIGNED
TMS	93117284	ETF TRADING 24	UNASSIGNED
TMS	93117285	ETF TRADING 25	UNASSIGNED
TMS	93117510	ETF TRADING 26	UNASSIGNED
TMS	93117511	ETF TRADING 27	UNASSIGNED
TMS	93117512	ETF TRADING 28	UNASSIGNED
TMS	93117513	ETF TRADING 29	UNASSIGNED
TMS	93117514	ETF TRADING 30	UNASSIGNED
TMS	93117544	ETF TRADING 31	UNASSIGNED
TMS	93117545	ETF TRADING 32	UNASSIGNED
TMS	93117546	ETF TRADING 33	UNASSIGNED
TMS	93117547	ETF TRADING 34	UNASSIGNED
TMS	93117548	ETF TRADING 35	UNASSIGNED
TMS	93117549	ETF TRADING 36	UNASSIGNED
TMS	93117550	ETF TRADING 37	UNASSIGNED
TMS	93117551	ETF TRADING 38	UNASSIGNED
TMS	93117552	ETF TRADING 39	UNASSIGNED
TMS	93117553	TMS IF ETF FUTURE	Saar Levi
TMS	93117650	ETF TRADING 40	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117651	ETF TRADING 41	UNASSIGNED
TMS	93117652	ETF TRADING 42	UNASSIGNED
TMS	93117653	ETF TRADING 43	UNASSIGNED
TMS	93117654	ETF TRADING 44	UNASSIGNED
TMS	93117655	ETF TRADING 45	UNASSIGNED
TMS	93117656	ETF TRADING 46	UNASSIGNED
TMS	93117657	ETF TRADING 47	UNASSIGNED
TMS	93117658	ETF TRADING 48	UNASSIGNED
TMS	93117659	ETF TRADING 49	UNASSIGNED
TMS	93117909	ETF TRADING 50	UNASSIGNED
TMS	93117911	ETF TRADING 51	UNASSIGNED
TMS	93117914	ETF TRADING 52	UNASSIGNED
TMS	93117915	ETF TRADING 53	UNASSIGNED
OTH	GFSADJ25507		UNASSIGNED
OTH	&I88		UNASSIGNED
TMS	93111522	FORWARD CONV OPT & COMM STK	UNASSIGNED
TMS	93117870	ISL PROP ACCOUNT	UNASSIGNED
OTH	GFSADJ24173		UNASSIGNED
OTH	GFSADJ70721		UNASSIGNED
OTH	GFSADJ27936		UNASSIGNED
OTH	GFSADJ77831		UNASSIGNED
OTH	GFSADJ47612		UNASSIGNED
OTH	JVOLBF		UNASSIGNED
ITS	0710002L6	TU2	MIKE MEYS
ITS	0710002W2	TU10	Thomas Regazzi
ITS	071000D26	CERTIFICATES LBSNV	Thomas Regazzi
ITS	071002VT3	BRL STOCKS	UNASSIGNED
ITS	071004F75	PHZ	MIKE MEYS
ITS	071005BJ0	L4	Thomas Regazzi
ITS	072006D48	PHZ2	Anand Krishnan
ITS	072006D55	RA1_US	Anand Krishnan
ITS	072006D63	SB8	Anand Krishnan
ITS	072006J83	SB7	Thomas Regazzi
ITS	073008237	CVSWP	UNASSIGNED
ITS	0730082G8	SB1	Anand Krishnan
ITS	0730082H6	SB6	Thomas Regazzi
ITS	0730082J2	SB3	Anand Krishnan
ITS	0730082K9	SB4	Anand Krishnan
ITS	076006402	N2S-LBF	UNASSIGNED
ITS	076007392	MU1	MIKE MEYS
ITS	076007418	LBIESWAPS-LBIE	UNASSIGNED
ITS	077000875	CAD HEDGE2	MIKE MEYS
ITS	078005345	NY LBIE OPTION A/C	Thomas Regazzi
ITS	078005352	STOXX	UNASSIGNED
ITS	078005360	TLX	Thomas Regazzi
TMS	93113153	MLP PIPES	MIKE MEYS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93115550	MLPS	Thomas Regazzi
TMS	93117938	CI MLP	Thomas Regazzi
TMS	93920036	LBSF N-NAS	UNASSIGNED
TMS	93920044	LBSF INC N-SP1	UNASSIGNED
TMS	93920231	LBSF N-PR1	UNASSIGNED
TMS	93920232	LBSF N-PR2	UNASSIGNED
TMS	93920237	PRBK	Thomas Regazzi
TMS	93920238	PRPH	Thomas Regazzi
TMS	93920239	LBSF N-PR8	UNASSIGNED
TMS	93920248	NDX100	UNASSIGNED
TMS	95017501	LBIECOM	UNASSIGNED
TMS	95121001	LB SPECIAL FINANCING N-SP100	Thomas Regazzi
TMS	95121003	LBSF N-PR12	UNASSIGNED
TMS	95121005	LB SPECIAL FINANCING N-B2BNAS	UNASSIGNED
TMS	95121029	ILLIQUID	Thomas Regazzi
TMS	95121043	ETF SPY	Anand Krishnan
TMS	95121638	ETF-INDECIES	MIKE MEYS
TMS	95121654	S6BANKX	MIKE MEYS
TMS	95121668	HEDGE	Thomas Regazzi
TMS	95121669	ETF DIA	Anand Krishnan
TMS	95121670	WF2	MIKE MEYS
TMS	95121687	ETF IWM	Anand Krishnan
TMS	95121688	ETF MDY	Anand Krishnan
TMS	95121729	ST5	Thomas Regazzi
TMS	95121740	GOLD QUANTO	Thomas Regazzi
TMS	95121741	RDG	Thomas Regazzi
TMS	95121743	PRMT	Thomas Regazzi
TMS	95121751	PRUT	Thomas Regazzi
TMS	95121752	PRSC	Thomas Regazzi
TMS	95121753	WF11	Thomas Regazzi
TMS	95121754	PRRE	Thomas Regazzi
TMS	95121867	CI ELECTRONIC	Thomas Regazzi
TMS	95121868	LISTED OPTIONS	Thomas Regazzi
TMS	95121869	WF12	Thomas Regazzi
TMS	95121903	R1000	Thomas Regazzi
TMS	95121904	WF15	Thomas Regazzi
TMS	95121905	RUJ	Thomas Regazzi
TMS	95121929	STOCK HEDGES	Thomas Regazzi
TMS	95121930	STOCK HEDGES	Thomas Regazzi
TMS	95126113	BASKET	Thomas Regazzi
TMS	95126114	BASKET	Thomas Regazzi
TMS	95126115	BASKET	Thomas Regazzi
TMS	95126134	WF7	Thomas Regazzi
TMS	95126171	WF8	Thomas Regazzi
TMS	95200021	R2500	Thomas Regazzi
TMS	95200022	SPB LOTC SINGLE STOCKS	Thomas Regazzi

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	95200023	AX1	Thomas Regazzi
TMS	95200024	CUSTOM INDICES LOTC	Thomas Regazzi
OTH	GFSADJ24084		UNASSIGNED
OTH	GFSADJ26692		UNASSIGNED
OTH	LOTCSPB		Thomas Regazzi
OTH	SWAPRV		UNASSIGNED
ITS	072006F95	TL7	UNASSIGNED
ITS	072006GB9	DB1	UNASSIGNED
ITS	072006LC1	SA2	UNASSIGNED
ITS	0730065M6	TL5	UNASSIGNED
ITS	0730083C6	TL3	UNASSIGNED
ITS	077000073	TL1	UNASSIGNED
ITS	077000107	SA1	UNASSIGNED
ITS	078002F56	SA3	UNASSIGNED
ITS	078002FN7	STOCK HEDGES	UNASSIGNED
TMS	95121552	STAT ARB FLIP	UNASSIGNED
TMS	95121553	STAT ARB FLIP	UNASSIGNED
TMS	95121554	STAT ARB FLIP	UNASSIGNED
TMS	95121555	STAT ARB FLIP	UNASSIGNED
TMS	95121609	STAT ARB FLIP	UNASSIGNED
TMS	95121609	STAT ARB FLIP	UNASSIGNED
TMS	95121611	STAT ARB FLIP	UNASSIGNED
TMS	95121662	STAT ARB FLIP	UNASSIGNED
TMS	95121691	STAT ARB FLIP	UNASSIGNED
TMS	95121692	STAT ARB FLIP	UNASSIGNED
TMS	95126143	STAT ARB FLIP	UNASSIGNED
OTH	GFSADJ43387		UNASSIGNED
OTH	GFSADJ43387NO		UNASSIGNED
OTH	&C19		SANDY FLEISCHMAN
TMS	93117640	GLOBAL FUT EXCHANGE SHARES A/C	UNASSIGNED
OTH	&1B1		UNASSIGNED
OTH	&223		MOONEY
ITS	071003222	SOROS TRADING BOOK	MOONEY
ITS	072004WC4	CDO FINANCING	Sandip Biswas
ITS	073000291	CORP BOND REPO	MOONEY
ITS	078000411	CFU-MEX INVENTORY	MOONEY
ITS	0780015F1		MOONEY
TMS	93111326	CORPORATE INVENTORY TRANS	MOONEY
LIQ	FIN4 233730	Loan Financing 4/233730	Michael Egleston
MTS	G16A	CORPORATE OUTRIGHT	MOONEY
MTS	G47A	INVENTORY - LTRR - RR	MOONEY
MTS	G4EI	CORPORATES-SPECIALS	MOONEY
MTS	G4KK	BORROW VS CASH	MOONEY
MTS	GPF5	CDO FINANCING	Sandip Biswas
MTS	GPIP	HY TRAINS 2005-1 REPO	UNASSIGNED
MTS	PE47A	M/B CORPORATES LBIE	MOONEY

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	PE4DK	CORPORATE STRUCTURE	MOONEY
MTS	PE4EI	CORPORATES-SPECIALS	MOONEY
MTS	PEPF5	CDO FINANCING	Sandip Biswas
OTH	&ADPMRG		SHAUN LAWRENCE
OTH	&BROKE		LAWRENCE
OTH	&MMB		LAWRENCE
ITS	071002GL7	M/B EMG ZAR	LAWRENCE
ITS	071002GP8	M/B EMG ILLIQ ASS	UNASSIGNED
ITS	071006324	EMG MATCHED BOOK	LAWRENCE
ITS	07200CP67	SHORTS/DEFICITS	Shaun M. Lawrence
ITS	073000135	REPO TRDG MATCHED	LAWRENCE
ITS	073000531	EMG & SOV MBOOK	LAWRENCE
ITS	074000134	REPO TRDG MATCHED	LAWRENCE
ITS	078006384	EMG & SOV MBOOK BS	LAWRENCE
TMS	93117831	SHORTS/DEFICITS	Shaun M. Lawrence
MTS	G4B7	GC SPREADS	LOHUIS
MTS	G4WZ	REVERSE REPO TO COVER FAIL-RR	LOHUIS
ITS	0740059F8	FUNDING CAD T-BILL	Anish Vasisth / Michael R. Ellsworth
ITS	078005154	CANADA FINANCING	Anish Vasisth / Michael R. Ellsworth
MTS	G4R3	FI-FINANCING MARGIN INTEREST E	LOHUIS
MTS	PE4R3	FI-FINANCING MARGIN INT EXPENS	UNASSIGNED
ITS	073000341	MBS MATCHED BOOK	Michael A. Webb/George V. Van Schaick
MTS	G1HW	JOHN DWIGHT COLLATERAL SWAP	Michael A. Webb/George V. Van Schaick
MTS	G422	MBS MD - RR	Michael A. Webb/George V. Van Schaick
MTS	G4HW	JOHN DWIGHT COLLATERAL SWAP	Michael A. Webb/George V. Van Schaick
MTS	G4KI	STRUCTURED FAS133	Michael A. Webb/George V. Van Schaick
MTS	G4PL	PRIVATE LABELS / ABS	Michael A. Webb/George V. Van Schaick
MTS	GDVT	DTC-FIN 40 OFFSET	Michael A. Webb/George V. Van Schaick
MTS	GDXZ	MBS BORROW / LEND	Michael A. Webb/George V. Van Schaick
OTH	IBCAMORT		WEBB/LICINI
MTS	P8422	MORTGAGES	Michael A. Webb/George V. Van Schaick
MTS	P8DXZ	MORTGAGES BTB	Michael A. Webb/George V. Van Schaick
MTS	PE422	LBIE MBS MATCHBOOK	Michael A. Webb/George V. Van Schaick
MTS	PE4DA	DRAKE FACILITY	Michael A. Webb/George V. Van Schaick
OTH	&CFUDOD		LOHUIS
MTS	G123	GOV'T O/N MB - INV	SERVIDIO
MTS	G468	BORROW VS CASH	SERVIDIO
MTS	G12D	OFF THE RUN SWAP HEDGE	LOHUIS/ELLSWORTH
MTS	G155	US TREASURIES	LOHUIS
MTS	G174	SPECIALS - TERM - INV	LOHUIS/LICINI
MTS	G18W	DOLLAR ROLLS	LOHUIS/LICINI
MTS	G1BI	AGENCY OURIGHTS	CROUTIER
MTS	G1CD	DOLLAR ROLLS - KEVIN CROUTIER	CROUTIER
MTS	G1DC	TIPS DOLLAR ROLLS	LOHUIS/ELLSWORTH
MTS	G1DL	DOLLAR ROLLS- DAVE LOHUIS	LOHUIS/LICINI
MTS	G1DY	DOLLAR ROLLS - OFF THE RUN	ELLSWORTH

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	G1E0	TED TRADING	Dana M. Calistru
MTS	G1KD	REV/REPO TP MATURITY	CROUTIER
MTS	G1ML	CASH SHORT COUPONS	ELLSWORTH
MTS	G1SA	CASH TREASURIES	Dana M. Calistru
MTS	G274	SPECIALS - TERM - RE	LOHUIS/LICINI
MTS	G40D	OFF-THE-RUN SPECIALS	ELLSWORTH
MTS	G45C	BILL AND COUPON	Ivan W. Shen/Anish Vasisth
MTS	G474	SPECIALS - TERM - RR	LOHUIS/LICINI
MTS	G490	BORROWS VS CASH	Ivan W. Shen/Anish Vasisth
MTS	G4P0	BORROW VS CASH	LOHUIS/LICINI
MTS	G4SK	SPECIALS - AGENCIES - RR	CROUTIER
MTS	G4SX	FAS133-PORTFOLIO 1 REVERSES	CROUTIER
MTS	G4V0	BORROW VS CASH OFF THE RUN	CROUTIER
MTS	G4X0	AGY G/C-BORROW VS CASH	CROUTIER
MTS	G4ZI	BORROW VS CASH	ELLSWORTH
MTS	GAE0	OFF THE RUN TREASURIES	ELLSWORTH
MTS	GAVG	FUTURES VS CASH	LICINI
MTS	GD1C	RR PARTICIPATION	CROUTIER
MTS	GD6L	SPECIALS G/C	LOHUIS/ELLSWORTH
MTS	GM97	GENERAL CASH TRADES	LOHUIS
MTS	GM99	TEDS	LOHUIS
MTS	GP6L	SPECIAL GC BTB	LOHUIS/ELLSWORTH
MTS	P840D	OFF THE RUN SPECIALS	ELLSWORTH
MTS	P8474	SPECIALS TERM	LOHUIS/LICINI
MTS	PE1DL	LBIE DOLLAR ROLL	LOHUIS/LICINI
MTS	PE40D	SPECIALS OFF THE RUN	ELLSWORTH
MTS	PE474	SPECIALS TERM	LOHUIS/LICINI
MTS	PE4SK	LBIE - AGCY-SP-INV	CROUTIER
MTS	PED6L	SPECIALS G/C	LOHUIS/ELLSWORTH
MTS	G42L	LONG TERM REVERSE REPO	Ivan W. Shen/Anish Vasisth
OTH	&AGH		COGHLAN
MTS	GMA4	DERIVATIVE FINANCING	COGHLAN
TMS	95126162	EQUITY INVESTMENT	UNASSIGNED
OTH	&FRED		KEVIN KEMP
OTH	&STOCKHOLM2		KEVIN KEMP
MTS	GAAP	FINANCIAL ENGINEERING TAX DEAL	KEVIN KEMP
ITS	072000CL4	BOULDER - LB UK RE	UNASSIGNED
ITS	0730090B9	HSH-LB2 LTD	UNASSIGNED
ITS	0730090C7	HSH DUMMY-LB2 LTD	UNASSIGNED
ITS	07300BDH7	HSH-LB1 LTD	UNASSIGNED
ITS	07300BDK0	HSH DUMMY-LB1 LTD	UNASSIGNED
OTH	GFSADJ43097		UNASSIGNED
OTH	&YAS		UNASSIGNED
OTH	&DAF		Tim Wannenmacher
ITS	0730000R3	MC JPY LONG	Tim Wannenmacher
ITS	073007403	STOCK LOAN -LBAC	Tim Wannenmacher

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Source System	Account	Account Name	Trader Name
ITS	076005412	EQUITY FINANCE GROUP	Tim Wannenmacher
ITS	078009164	STOCK LOAN -LBAC MARGIN	Tim Wannenmacher
OTH	GFSADJ24385		Tim Wannenmacher
OTH	PBASIA		UNASSIGNED
OTH	PBLDNJPY		Tim Wannenmacher
OTH	TPBJPY		Tim Wannenmacher
OTH	EQFINLBIEAS		Wannenmacher, Tim
ITS	070009279	SYN PB HK SWAPS FX	Tim Wannenmacher
ITS	0710000Q7	SPB CHINA ZERO STR	UNASSIGNED
ITS	0710001G8	INDEQSSS	Tim Wannenmacher
ITS	0710001Y9	INDIA GDR CONVERSION	Tim Wannenmacher
ITS	071000M83	INDIA ZNC WARRANTS	Tim Wannenmacher
ITS	071000NF6	SPB JPY SECTORIND1	Tim Wannenmacher
ITS	071000NG4	SPB JPYSECTORIND2	Tim Wannenmacher
ITS	071000NJ8	SPB HK SECTORIND2	Tim Wannenmacher
ITS	071000NM1	SYN PB JPY PROP	Tim Wannenmacher
ITS	0710021H2	CHSSS NON MA	Tim Wannenmacher
ITS	0710021J8	TKEFKELS KRW TR BK	Tim Wannenmacher
ITS	0710022D0	SPB SINGAPORE SSS	Tim Wannenmacher
ITS	071002D48	JP INDEX FUTURES S	Tim Wannenmacher
ITS	071002F04	SPB TWD SECTOR I	Tim Wannenmacher
ITS	071002KW8	CHINA B ASIA SWAP	Tim Wannenmacher
ITS	071005557	LBIES SPB KOREA	Tim Wannenmacher
ITS	0710079N0	SPB AUD SECTORIND2	Tim Wannenmacher
ITS	071008Z90	SPB JPY CIB 2	Tim Wannenmacher
ITS	0710098G2	SPB IND SECTORIND2	Tim Wannenmacher
ITS	0720044H4	SPB CHINA ZSCW H	Tim Wannenmacher
ITS	072004BK9	SYN PB JPN SWAPS	Tim Wannenmacher
ITS	072004BL7	JPN SWAPS (NON PB)	Tim Wannenmacher
ITS	072004BQ6	EQF JPN TAIWAN CFD	Tim Wannenmacher
ITS	072004BR4	EQF JPN KOREA CFDS	Tim Wannenmacher
ITS	072004BS2	EQF JPN AUSTRALIA	Tim Wannenmacher
ITS	072004C36	CHINA A ASIA SWAP	Tim Wannenmacher
ITS	072004GN8	AUSTRALIA SINGLE	Tim Wannenmacher
ITS	072004M68	TW GENERAL SSS	Tim Wannenmacher
ITS	072004PR9	CQS KRW LPS HEDGE	Tim Wannenmacher
ITS	073000390	SYN PB HK SWAPS	Tim Wannenmacher
ITS	073000705	TAIWAN LBIE BOOK	Tim Wannenmacher
ITS	073001760	KOREAN TRADING BK	Tim Wannenmacher
TMS	95017514	LBEF CHINA ZERO STRIKE CALL	TIM WANNENMACHER
OTH	CHSSS		UNASSIGNED
OTH	GFSADJ40130		Tim Wannenmacher
OTH	GFSADJ42196		Tim Wannenmacher
ITS	071000ML4	Y.FRIEDMAN_MILA	Tim Wannenmacher
ITS	071000MM2	ASIA CONN SGDTRDG	Tim Wannenmacher
ITS	071000MV2	SACMAAUD S.HOU	Tim Wannenmacher

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Source System	Account	Account Name	Trader Name
ITS	0710021W9	TEWKS TWDLPS	Tim Wannenmacher
ITS	0710021Z2	TKSB KRW LPS HEDGE	Tim Wannenmacher
ITS	0710022B4	GSAC PTNR KRWLPS	Tim Wannenmacher
ITS	071002KH1	GSA CAPITAL HKDLPS	Tim Wannenmacher
ITS	071002SF7	SAC MULTIQUANT HKD	Tim Wannenmacher
ITS	071002TL3	ASIA CONN TRDG	Tim Wannenmacher
ITS	071002VV8	Y.FRIEDMAN-MLK	Tim Wannenmacher
ITS	071002ZS1	LPS-JAGGI MLPKRW	Tim Wannenmacher
ITS	0710066C9	GSA AUD SWAP HEDGE	Tim Wannenmacher
ITS	0710079T7	LPS-SACMA C.RUST	Tim Wannenmacher
ITS	0710079Y6	LPS-GSAGEF AUD	Tim Wannenmacher
ITS	0710092B9	IVCJ-NKK225	Tim Wannenmacher
ITS	0710092C7	TLJ2 TYKHE JPY LPS	Tim Wannenmacher
ITS	0710092X1	GMN MASTER FUND LTD (GSAJ2)	Tim Wannenmacher
ITS	0710092Y9	SACM JPY LPS	Tim Wannenmacher
ITS	0710093G7	IVC PROP JPY	Tim Wannenmacher
ITS	0710093J1	SACM2 JPY LPS	Tim Wannenmacher
ITS	0710093K8	SACM3 JPY LPS	Tim Wannenmacher
ITS	0710093L6	TLJ9 JPY LPS	Tim Wannenmacher
ITS	0710093P7	TLJ11 JPY LPS	Tim Wannenmacher
ITS	0710093Q5	QUT1 JPY LPS	Tim Wannenmacher
ITS	0710093X0	TWRJ JPY LPS HEDGE	Tim Wannenmacher
ITS	071009476	SAC SWAP HEDGE	Tim Wannenmacher
ITS	0710094B7	MLJ2 JPY LPS	Tim Wannenmacher
ITS	0710094C5	TLJ12 JPY LPS	Tim Wannenmacher
ITS	0710094P6	IVC SOLAIA JPY	Tim Wannenmacher
ITS	0710094Q4	SACM4 JPY LPS	Tim Wannenmacher
ITS	0710094R2	QUT2 JPY LPS	Tim Wannenmacher
ITS	0710094V3	GSACM JPYLPS	Tim Wannenmacher
ITS	0710095J9	SAC TYCE JPYLPS	Tim Wannenmacher
ITS	0710096B5	LPS-AIG JPY	Tim Wannenmacher
ITS	0710096C3	LPS-TWR SPIRE JPY	Tim Wannenmacher
ITS	0710096L3	LPS-BURLACU MLPJPY	Tim Wannenmacher
ITS	0710096N9	LPS-GSA CAP JPY	Tim Wannenmacher
ITS	071009773	FRIEDMAN- LPS MLJ1	Tim Wannenmacher
ITS	071009781	TYKHE SWAP HEDGE	Tim Wannenmacher
ITS	0710097D0	LPS-IVC SOLJP 2	UNASSIGNED
ITS	0710097K4	LPS-TLJ15 LAPALACE	UNASSIGNED
ITS	0720041R5	MLP KRWLPS ED CHAN	Tim Wannenmacher
ITS	0720041V6	TLJ4 KRW LPS HEDGE	Tim Wannenmacher
ITS	0730000C6	IVCJ-LBAC	Tim Wannenmacher
ITS	0730000L6	GSA SWAP HEDGE	Tim Wannenmacher
ITS	0730000M4	XJU - LPS MLJ1 MILLENNIUM	Tim Wannenmacher
ITS	0730000N2	MILJ SWAP H-RTJPEQ	Tim Wannenmacher
ITS	0730000S1	SABRE JPY LPS -AJA	Tim Wannenmacher
ITS	0730000T9	SABRE JPY LPS -AJC	Tim Wannenmacher

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Source System	Account	Account Name	Trader Name
ITS	0730000V4	SABRE JPY LPS -AN1	Tim Wannenmacher
ITS	0730000W2	SABRE JPY LPS -SFS	Tim Wannenmacher
ITS	076000488	MILJ SWAP HEDGE IT	Tim Wannenmacher
ITS	0770037S4	TYKHE FUND STATISTICAL	Tim Wannenmacher
ITS	0770037Y1	TLJ8 TYKHE (TFQLS)	Tim Wannenmacher
ITS	0770038L8	TLJ10 AUD LPS	Tim Wannenmacher
ITS	0770039Q6	IVC SOLAIA AUD	Tim Wannenmacher
ITS	0770039R4	TEWKS AUDLPS	Tim Wannenmacher
OTH	GFSADJ25141		UNASSIGNED
OTH	JVTRSLBAC		Tim Wannenmacher
OTH	0083FFASIA		Kosuke Morihara
ITS	071006050	417-M013 SEC	Kosuke Morihara
ITS	071006076	425-F010 YENBS	Kosuke Morihara
ITS	0710093S1	225-YEN FUNDING	Kosuke Morihara
ITS	074000266	315 - M026 UNSECUR	Kosuke Morihara
ITS	074000274	325 - F027 YEN FUN	Kosuke Morihara
ITS	074000282	317 - M28 TKY MATC	Kosuke Morihara
ITS	077004166	139 - C010 COLLATERAL A/C	Kosuke Morihara
ITS	077004190	118 - M013 SECURED MATCHED BK	Kosuke Morihara
OTH	FFASIALBAC		Kosuke Morihara
OTH	FFASIALBIE		Kosuke Morihara
OTH	FFASIALBSF		Kosuke Morihara
MTS	PE4LX	SIGMA FIXED INCOME FUND	COGHLAN
ITS	071002K73	MILLENNIUM WASH	John Lane Lowrey
ITS	071005763	CONNECTIVITY DPFM	John Lane Lowrey
ITS	0720039S7	E-COMM WASH DE SHA	John Lane Lowrey
ITS	072004CH5	E-COMMERCE GT SYST	John Lane Lowrey
ITS	072004NJ9	CONNECTIVITY STAT	John Lane Lowrey
ITS	072004YZ1	TEWK CONNEC TRADIN	John Lane Lowrey
ITS	077009447	CONNECTIVITY CFM	John Lane Lowrey
ITS	079000311	EQ FIN/IBD JV	UNASSIGNED
ITS	0710025J4	INDUSTRY BASKETS	UNASSIGNED
ITS	0710025K1	ETF BASKETS	UNASSIGNED
ITS	071002NG0	ETF INDEXCHANGE	UNASSIGNED
ITS	071005CS9	ETF BASKETS	UNASSIGNED
ITS	071005FV9	ETF BASKETS	UNASSIGNED
ITS	072004TZ7	ETF FINANCING	UNASSIGNED
ITS	076005537	COLL PLEDGED SECURED HLDG	UNASSIGNED
OTH	GFSEUR183ISL		UNASSIGNED
ITS	032100109	GLG PARTNERS LP FOR *MARTIN MCCA	
ITS	032100265	GLG PARTNERS LP FOR * THE INTERS	
ITS	032100398	GLG PARTNERS LP FOR *BIOTEC INC C/O MR ROBERT SIMO	
ITS	032100828	GLG PARTNERS LP FOR *CALISCO LUX	
ITS	032100828	GLG PARTNERS LP FOR	UNASSIGNED
ITS	032100836	GLG PARTNERS LP FOR *CALISCO LUXEMBOURG (MANAGED)	
ITS	032100901	GLG PARTNERS LP FOR *JAHNENE GREEN	

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Source System	Account	Account Name	Trader Name
ITS	032101032	GLG PARTNERS LP FOR *SPUR LODGE	
ITS	032101099	GLG PARTNERS LP FOR *MADAME GERA	
ITS	032101180	GLG PARTNERS LP FOR *FONDATION S	
ITS	032101396	GLG PARTNERS LP FOR *PATRIZIA MI	
ITS	032101917	GLG PARTNERS LP FOR *GEORGES ABI	
ITS	032102006	GLG PARTNERS LP FOR *MADAME SIHA	
ITS	032103269	GLG PARTNERS LP FOR *MR RICHARD	
ITS	032103400	GLG PARTNERS LP FOR *INTERPULP INVESTMENTS LTD	
ITS	032103632	GLG PARTNERS LP FOR *SIPI FINANC	
ITS	032103657	GLG PARTNERS LP FOR *DORVAL INVE	
ITS	032103715	GLG PARTNERS LP FOR *MME M LAFOURCADE SMADJA	
ITS	032103772	GLG PARTNERS LP FOR *MR RIFAT KA	
ITS	032103814	GLG PARTNERS LP FOR *INTERINVEST	
ITS	032104002	GLG PARTNERS LP FOR *MR MARK KON	
ITS	032104044	GLG PARTNERS LP FOR *THE HON. MR	
ITS	032104044	GLG PARTNERS LP FOR *THE HON.	UNASSIGNED
ITS	032104192	GLG PARTNERS LP FOR *MR BEN GILL	
ITS	032104416	GLG PARTNERS LP FOR *S D BULLOCK	
ITS	032104432	GLG PARTNERS LP FOR *FONDATION FLIDA	
ITS	032104481	GLG PARTNERS LP FOR *MR DENIS MO	
ITS	032104564	GLG PARTNERS LP FOR *BEN CAMERON GRIFFITHS	
ITS	032104622	GLG PARTNERS LP FOR *HOLA SA	
ITS	032104648	GLG PARTNERS LP FOR *MR MARTIN OATES & ANNA DOW	
ITS	032104663	GLG PARTNERS LP FOR *JAMES SALTI	
ITS	032104705	GLG PARTNERS LP FOR *ALLPAX LIMI	
ITS	032104713	GLG PARTNERS LP FOR *HERITAGE INVESTMENT LIMITED	
ITS	032104739	GLG PARTNERS LP FOR *FONDATION ESGAR	
ITS	032104879	GLG PARTNERS LP FOR *AVA SA	
ITS	032104911	GLG PARTNERS LP FOR *REGIONAL IN	
ITS	032105371	WARBURG DILLON READ LLC ATTN. SETTLEMENTS	
ITS	032110082	GLG PARTNERS LP FOR *JAMES HAYPE	
ITS	032110116	GLG PARTNERS LP FOR *PIERRE AND	
ITS	032110140	GLG PARTNERS LP FOR *MR GAVIN RO	
ITS	032110165	GLG PARTNERS LP FOR *BONVILLE INVESTMENTS LIMITED	
ITS	032110249	GLG PARTNERS LP FOR *A&M INVESTM	
ITS	032110280	GLG PARTNERS LP FOR *DEAN BROWN	
ITS	032110306	GLG PARTNERS LP FOR *UNIONHALL C	
ITS	032110314	GLG PARTNERS LP FOR *CANDLEWOOD	
ITS	032110330	GLG PARTNERS LP FOR *CAHILL ENTE	
ITS	032110363	GLG PARTNERS LP FOR *WESTCOTT LI	
ITS	032110462	GLG PARTNERS LP FOR *TAYLOR CLAR	
ITS	032110587	GLG PARTNERS LP FOR *ALCHIMIA FI	
ITS	032110686	GLG PARTNERS LP FOR *R & H TRUST	
ITS	032110694	GLG PARTNERS LP FOR *TIMOTHY DAVID LLEWELLYN	
ITS	032110710	GLG PARTNERS LP FOR *CONSTANTIA INVESTMENTS LTD	
ITS	032110751	GLG PARTNERS LP FOR *CRIPPS FOUNDATION	

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Source System	Account	Account Name	Trader Name
ITS	032110785	GLG PARTNERS LP FOR *RODARBAL LI	
ITS	032110876	GLG PARTNERS LP FOR *DECURION LTD	
ITS	032110959	GLG PARTNERS LP FOR *CAPITA LIFE	
ITS	032110975	GLG PARTNERS LP FOR *MARK DAVID	
ITS	032110991	GLG PARTNERS LP FOR *GITESH PARM	
ITS	032111346	GLG PARTNERS LP FOR *DARAM ENTER	
ITS	032111445	GLG PARTNERS LP FOR *ROBIN CLARK	
ITS	032111478	GLG PARTNERS LP FOR *ERNIE DONNE	
ITS	032111486	GLG PARTNERS LP FOR *MARGARITA Z	
ITS	032111528	GLG PARTNERS LP FOR *J & C JONES CHILDREN'S TST	
ITS	032111544	GLG PARTNERS LP FOR *CJ MOSS, ND	
ITS	032111593	GLG PARTNERS LP FOR *MR MICHAEL	
ITS	032111601	GLG PARTNERS LP FOR *MR SIMON M POWELL	
ITS	032111734	GLG PARTNERS LP FOR *W P NOMINEES LTD	
ITS	032111759	GLG PARTNERS LP FOR *LUCRUM SA	
ITS	032111809	GLG PARTNERS LP FOR *IXWORTH LIM	
ITS	032111825	GLG PARTNERS LP FOR *TEE 2 GREEN ENTERPRISES LTD	
ITS	032111858	GLG PARTNERS LP FOR *SW10 LIMITED	
ITS	032111908	GLG PARTNERS LP FOR *ROBIN CLARK	
ITS	032111924	GLG PARTNERS LP FOR *NEW CORANGE LIMITED	
ITS	032111940	GLG PARTNERS LP FOR *GRIFF RHYS	
ITS	032111981	GLG PARTNERS LP FOR *PRINCESSE DE LIGNE	
ITS	032112096	GLG PARTNERS LP FOR *RED CANYON INDUSTRIES LTD	
ITS	032112104	GLG PARTNERS LP FOR *SYLVIA SERRA DI CASSANO	
ITS	032112260	GLG PARTNERS LP FOR *MR STEPHEN	
ITS	032112468	GLG PARTNERS FOR *TTEES OF THEDR	
ITS	032112666	GLG PARTNERS LP FOR *JUDY BRITTEN	
ITS	032112674	GLG PARTNERS LP FOR *DIDIER MAUS	
ITS	032112690	GLG PARTNERS LP FOR *ANNE MAUS	
ITS	032112716	GLG PARTNERS LP FOR *TO HOLDINGS LIMITED	
ITS	032112757	GLG PARTNERS LP FOR *MPH INVESTM	
ITS	032112781	GLG PARTNERS LP FOR *VALLON INVE	
ITS	032112815	GLG PARTNERS LP FOR *MARIE-LAURE	
ITS	032112971	GLG PARTNERS LP FOR *LES EDGARTRUST C/O GILES ALLE	
ITS	032112997	GLG PARTNERS LP FOR*JUNIUS HOLDI	
ITS	032113060	GLG PARTNERS LP FOR *JUDITH RICHARDSON	
ITS	032113102	GLG PARTNERS LP FOR *BUTTERFIELD TRUST (BERMUDA) L	
ITS	032113169	GLG PARTNERS LP FOR* THE PETERAL	
ITS	032113193	GLG PARTNERS LP FOR* LUCA LAPENN	
ITS	032113250	GLG PARTNERS LP FOR *EDCO INVESTMENTS LIMITED	
ITS	032113284	GLG PARTNERS LP FOR *SAMOA HOLDINGS LIMITED	
ITS	032113359	GLG PARTNERS LP FOR * ARGO CAPIT	
ITS	032113367	GLG PARTNERS LP FOR*ROTHSCHILDTST CORP LTD AS TTEE	
ITS	032113375	GLG PARTNERS LP FOR*ROTHSCHILDTS	
ITS	032113490	GLG PARTNERS LP FOR *DAVID J OWE	
ITS	032113516	GLG PARTNERS LP FOR* S+F NOMINEES (ISLE OF MAN) LT	

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Source System	Account	Account Name	Trader Name
ITS	032113524	GLG PARTNERS LP FOR* SONYA WINNER	
ITS	032113615	GLG PARTNERS LP FOR* FAGEB VERWALTUNGS AG SUB ACCO	
ITS	032113623	GLG PARTNERS LP FOR* FAGEB VERWALTUNGS AG SUB ACCO	
ITS	032113631	GLG PARTNERS LP FOR* FAGEB VERWA	
ITS	032113649	GLG PARTNERS LP FOR* FAGEB VERWA	
ITS	032113656	GLG PARTNERS LP FOR* FAGEB VERWA	
ITS	032113698	GLG PARTNERS LP FOR* LIKIPI HOLDING SA-SUB ACCOUNT	
ITS	032113797	GLG PARTNERS LP FOR* DIAMOND VAL	
ITS	032113805	GLG PARTNERS LP FOR* STARGLOW VE	
ITS	032113813	GLG PARTNERS LP FOR* CAHOKIA COR	
ITS	032113904	GLG PARTNERS LP FOR* ANSAB CAPIT	
ITS	032113946	GLG PARTNERS LP FOR* PNINA SACHS & TIMNA ELIASH NA	
ITS	032113995	GLG PARTNERS LP FOR* ADRIAN SCOTTE	
ITS	032114076	GLG PARTNERS LP FOR* WILTER INVE	
ITS	032114092	GLG PARTNERS LP FOR* I S ANDERSON	
ITS	032114118	GLG PARTNERS LP FOR* PATRICK SOL	
ITS	032114217	GLG PARTNERS LP FOR* S PHILLIPS	
ITS	032114225	GLG PARTNERS LP FOR* ALISON FREED	
ITS	032114258	GLG PARTNERS LP FOR* MR & MRS JEAN ALAIN CAM	
ITS	032114316	GLG PARTNERS LP FOR* JACQUES HIRSCH	
ITS	032114407	GLG PARTNERS LP FOR* PRAXIS TSTE	
ITS	032114423	GLG PARTNERS LP FOR* OTTO A WIPP	
ITS	032114522	GLG PARTNERS LP FOR* TREFINANCE SA	
ITS	032114779	GLG PARTNERS LP FOR* RUPERT EVANS	
ITS	032114852	GLG PARTNERS LP FOR* CAROLYN WIN	
ITS	032114860	GLG PARTNERS LP FOR* L'EMIR MALE	
ITS	032114936	GLG PARTNERS LP FOR* NBC WINNER FOUNDATION	
ITS	032115073	GLG PARTNERS LP FOR* THE FARAWAY	
ITS	032115081	GLG PARTNERS LP FOR* PETER OHREN	
ITS	032115107	GLG PARTNERS LP FOR* THERESA SAC	
ITS	032115115	GLG PARTNERS LP FOR* MICHAEL STR	
ITS	032115123	GLG PARTNERS LP FOR* THE TRUSTEE	
ITS	032115131	GLG PARTNERS LP FOR* WOLANSKI &	
ITS	032115222	GLG PARTNERS LP FOR* GEOFFREY R	
ITS	032115263	GLG PARTNERS LP FOR* MAPLETON LI	
ITS	032115271	GLG PARTNERS LP FOR* PAULINE & MARTIN GORDON	
ITS	032115313	GLG PARTNERS LP FOR* YVES & ANNE	
ITS	032115370	GLG PARTNERS LP FOR* NICHSEI ADI	
ITS	032115388	GLG PARTNERS LP FOR* HIGH POINT RENDEL PENSION PLA	
ITS	032115420	GLG PARTNERS LP FOR* THE BRAIN R	
ITS	032115511	GLG PARTNERS LP FOR* HELLIOT SCO	
ITS	032115602	GLG PARTNERS LP FOR* AGGREGATEIN	
ITS	032115669	GLG PARTNERS LP FOR* NATTAK CORP	
ITS	032115727	GLG PARTNERS LP FOR* ROTHSCHILD	
ITS	032115966	GLG PARTNERS LP FOR *MARTIN MCCA	
ITS	032116089	GLG PARTNERS LP FOR* RONEZ PENSI	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	032116121	GLG PARTNERS LP FOR *BAMBRIDGEINVESTMENT LTD	
ITS	032116139	GLG PARTNERS LP FOR *MR RIFAT KAMHI	
ITS	032116162	GLG PARTNERS LP FOR* MARK FISCHER	
ITS	032116170	GLG PARTNERS LP FOR* OLIVER FISC	
ITS	032116188	GLG PARTNERS LP FOR* SASKIA FISC	
ITS	032116196	GLG PARTNERS LP FOR* JASON MITCHELL & AMBER HSU	
ITS	032116220	GLG PARTNERS LP FOR* THE GM SELF	
ITS	032116246	GLG PARTNERS LP FOR* HYPERION (H	
ITS	032116253	GLG PARTNERS LP FOR* DMC (HD) LTD	
ITS	032116303	GLG PARTNERS LP FOR* MR & MS BOC	
ITS	032116337	GLG PARTNERS LP FOR* WICKETKEEPE	
ITS	032116402	GLG PARTNERS LP FOR* GML LIMITED	
ITS	032116402	GLG PARTNERS LP FOR*	UNASSIGNED
ITS	032116493	GLG PARTNERS LP FOR* PAULINE &MA	
ITS	032116501	GLG PARTNERS LP FOR* THE AUTODAT	
ITS	032116519	GLG PARTNERS LP FOR* GLG NO 2201	
ITS	032116527	GLG PARTNERS LP FOR* BRIAN HAMILL	
ITS	032116584	GLG PARTNERS LP FOR*WOLANSKI &CO	
ITS	032116626	GLG PARTNERS LP FOR* GREG COFFEY	
ITS	032116634	GLG PARTNERS LP FOR* PAULINE & MARTIN GORDON A/C G	
ITS	032116709	GLG PARTNERS LP FOR STRANLEY CAP	
ITS	032116717	GLG PARTNERS LP FOR* CARLYLE TRADING LTD 2 SUB ACC	
ITS	032116733	GLG PARTNERS LP FOR* CARLYLE TRADING LTD 4 SUB ACC	
ITS	032116741	GLG PARTNERS LP FOR* CARLYLE TRA	
ITS	032116824	GLG PARTNERS LP FOR* PAULINE &MA	
ITS	032116865	GLG PARTNERS LP FOR* THE SCOTT W	
ITS	032116956	GLG PARTNERS LP FOR* ALCOA BRITAIN PENSION SCHEME	
ITS	032116964	GLG PARTNERS LP FOR* LUCY ROY FOR THE BENEFIT OF A	
ITS	032117038	GLG PARTNERS LP FOR *MARCUS BURNS	
ITS	032117145	GLG PARTNERS LP FOR * GLG GOTTESMAN GLG TRUST	
ITS	032117145	GLG PARTNERS LP FOR * GLG	UNASSIGNED
ITS	032117152	GLG PARTNERS LP FOR * THE LAGRANGE GLG TRUST	
ITS	032117152	GLG PARTNERS LP FOR * THE	UNASSIGNED
ITS	056000094	GLOBAL BERMUDA LP	UNASSIGNED
ITS	056000367	PALLADIN GROUP LP	UNASSIGNED
ITS	056000375	GAMMA FUND LIMITED PARTNERSHIP	UNASSIGNED
ITS	056000417	BUCHANAN PARNTERS LIMITED	UNASSIGNED
ITS	056000557	BUCHANAN FUND LTD	UNASSIGNED
ITS	056000565	BUCHANAN FUND LTD	UNASSIGNED
ITS	056000631	HB KORENVAES CAYMAN LP	UNASSIGNED
ITS	056000763	GERSHON PARTNERS LP	UNASSIGNED
ITS	056000847	NELSON PARTNERS LTD	UNASSIGNED
ITS	056000854	CAPITAL VENTURES INTERNATIONAL	UNASSIGNED
ITS	056000912	O'CONNOR AND ASSOCIATES	UNASSIGNED
ITS	056000961	HIGHBRIDGE INTERNATIONAL LLC	UNASSIGNED
ITS	056000987	GRACE BROS INTL LTD	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	056001514	REFCO CAPITAL MARKETS LTD NO 2	UNASSIGNED
ITS	056001845	TIGER	UNASSIGNED
ITS	056001852	PANTHER PARTNERS LP	UNASSIGNED
ITS	056001860	PUMA LP	UNASSIGNED
ITS	056001878	JAGUAR FUND NV	UNASSIGNED
ITS	056001936	HIGHBRIDGE INTERNATIONAL LLC	UNASSIGNED
ITS	056002082	CONVERTIBLE HEDGED GROWTH LTD	UNASSIGNED
ITS	056002157	DE SHAW SECURITIES INTL	UNASSIGNED
ITS	056002207	SILVERTON INTERNATIONAL FUND	UNASSIGNED
ITS	056002215	OLYMPUS SECURITIES LTD	UNASSIGNED
ITS	056002256	ARGENT CLASSIC CONVERTIBLE	UNASSIGNED
ITS	056002280	RAMIUS FUND LTD	UNASSIGNED
ITS	056002736	STANDARD BANK JERSEY LTD	UNASSIGNED
ITS	056002827	SHEPHERD INVESMENTS INTL LTD	UNASSIGNED
ITS	056002835	STARK INTERNATIONAL (NO 2)	UNASSIGNED
ITS	056002900	LION L.P.	UNASSIGNED
ITS	056002918	OCELOT PARTNERS L.P.	UNASSIGNED
ITS	056002926	OCELOT (CAYMAN) LTD	UNASSIGNED
ITS	056003163	LEONARDO LP RE ANGO	UNASSIGNED
ITS	056003171	LEONARDO LP RE PIZA	UNASSIGNED
ITS	056003239	ARGENT LOWLEV CONVERTIBLE	UNASSIGNED
ITS	056003379	LIBERTYVIEW FUNDS LP RE	UNASSIGNED
ITS	056003387	LIBERTYVIEW FUND LLC	UNASSIGNED
ITS	056003445	PERRY PARTNERS LP	UNASSIGNED
ITS	056003452	PERRY PARTNERS INTL INC	UNASSIGNED
ITS	056003585	YIELD STRATEGIES FUND I LP	UNASSIGNED
ITS	056003627	GLOBAL ARBITRAGE MGMT FUND LP	UNASSIGNED
ITS	056003841	KENTFIELD TRADNG LTD WITH	UNASSIGNED
ITS	056003890	HIGHBRIDGE INT LLC (NO 3)	UNASSIGNED
ITS	056003916	RAPHAEL II LTD	UNASSIGNED
ITS	056003957	LEONARDO LP RE RAPH II	UNASSIGNED
ITS	056004120	MAVERICK FUND USA LTD	UNASSIGNED
ITS	056004138	MAVERICK FUND II LTD	UNASSIGNED
ITS	056004146	MAVERICK FUND LDC	UNASSIGNED
ITS	056004187	LEONARDO LP RE RCG MULTI	UNASSIGNED
ITS	056004195	TUDOR HAWTHORN FUND LTD	UNASSIGNED
ITS	056004211	THE TUDOR BVI GLOBAL PORTFOLIO	UNASSIGNED
ITS	056004229	TUDOR PROPRIETARY TRADING LLC	UNASSIGNED
ITS	056004278	KBC FINANCIAL PRODUCTS UK LTD	UNASSIGNED
ITS	056004286	AMERICAN MSTRS FD AG ABSOLUTE	UNASSIGNED
ITS	056004294	LEONARDO LP RE AMERICAN MSTRS	UNASSIGNED
ITS	056004336	LIBERTYVIEW GBL VOLATILITY FD	UNASSIGNED
ITS	056004393	HAMILTON PARTNERS LTD (ARB)	UNASSIGNED
ITS	056004443	LIBERTYVIEW GLOBAL RISK ARB FD	UNASSIGNED
ITS	056004468	THE LIVERPOOL LTD PARTNERSHIP	UNASSIGNED
ITS	056004476	ELLIOTT INTERNATIONAL LP	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056004534	CQS CONVERTIBLE AND	UNASSIGNED
ITS	056004609	SLK ISLAND PRT REF STAT ARB	UNASSIGNED
ITS	056004658	SLK ISLAND PRTS LP REF	UNASSIGNED
ITS	056004690	BTR GBL ARBITRAGE TRADING LTD	UNASSIGNED
ITS	056004740	JERSEY (IMA) LIMITED	UNASSIGNED
ITS	056004872	NELSON PARTNERS LTD	UNASSIGNED
ITS	056004880	OLYMPUS SECURITIES LIMITED	UNASSIGNED
ITS	056005523	CITADEL EQUITY FUND LIMITED	UNASSIGNED
ITS	056005630	AVENDIS CAPITAL SA	UNASSIGNED
ITS	056005648	STURGEON LIMITED	UNASSIGNED
ITS	056005663	CITADEL HORIZON SARL	UNASSIGNED
ITS	056005689	UNIVERSITY CAPITAL MANAGED TST	UNASSIGNED
ITS	056005804	AVENDIS ALTERNATIVE TRADING	UNASSIGNED
ITS	056005846	BBT FUND LP - (MARION-FOREIGN)	UNASSIGNED
ITS	056005861	ST THOMAS TRADING LIMITED	UNASSIGNED
ITS	056005879	MAN CONVERTIBLE BOND MASTER	UNASSIGNED
ITS	056005887	LIBERTYVIEW SPECIAL	UNASSIGNED
ITS	056005929	AVENDIS GLOBAL STRATEGIES	UNASSIGNED
ITS	056005986	BTR GLOBAL OPPORTUNITY	UNASSIGNED
ITS	056006075	BTR GBL PROSPECTOR II	UNASSIGNED
ITS	056006190	TUDOR PRINCETON LLC	UNASSIGNED
ITS	056006224	JL PARTNERS II LP RE JL	UNASSIGNED
ITS	056006232	SAC STRATEGIC INVESTMENTS LLC	UNASSIGNED
ITS	056006372	STARK MASTER FUND LTD RE STARK	UNASSIGNED
ITS	056006406	NORTH NORTHWEST FUND	UNASSIGNED
ITS	056006414	NORTHWEST CONVERTIBLE	UNASSIGNED
ITS	056006422	NORTH NORTHWEST FUND	UNASSIGNED
ITS	056006455	CFM VENTUS FUND LP	UNASSIGNED
ITS	056006463	VENTUS FUND LTD (A/C STAT ARB)	UNASSIGNED
ITS	056006497	NIMBUS MASTER LTD	UNASSIGNED
ITS	056006562	DKR SOUNDSHORE STRATEGIC	UNASSIGNED
ITS	056006570	BASSO HOLDINGS LTD	UNASSIGNED
ITS	056006596	LINDEN CAPITAL LP RE LINDON	UNASSIGNED
ITS	056006612	CAP FUND LP	UNASSIGNED
ITS	056006802	THE ROYAL BANK OF SCOTLAND PLC	UNASSIGNED
ITS	056006828	ROYAL BANK OF SCOTLAND PLC	UNASSIGNED
ITS	056006901	KNOWLE LIMITED	UNASSIGNED
ITS	056006919	RADNOR LIMITED	UNASSIGNED
ITS	056007032	LEONARDO LP A/C AG OFFSHORE	UNASSIGNED
ITS	056007040	LEONARDO LP ACCT: AG DOMESTIC	UNASSIGNED
ITS	056007057	AG OFFSHORE CONVERTIBLES LTD	UNASSIGNED
ITS	056007065	AG DOMESTIC CONVERTIBLES LP	UNASSIGNED
ITS	056007172	BTR GLOBAL PROSPECTOR TRADING	UNASSIGNED
ITS	056007180	HFR CA GBL SELECT MASTER TST	UNASSIGNED
ITS	056007214	FROLEY REVY ALT STRAT MASTER	UNASSIGNED
ITS	056007297	BTR GLOBAL GROWTH TRADING LTD	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056007305	MAGENTA MASTER FUND	UNASSIGNED
ITS	056007347	EGELI & CO INV MGMT SA RE	UNASSIGNED
ITS	056007404	HIGHBRIDGE EVENT DRIVEN/	UNASSIGNED
ITS	056007412	HIGHBRIDGE EVENT DRIVEN /	UNASSIGNED
ITS	056007479	LIBERTYVIEW JAPAN TRUST	UNASSIGNED
ITS	056007487	BENCHMARK SELECTED MGRS FD PLC	UNASSIGNED
ITS	056007602	DAIWA AMERICA STRATEGIC	UNASSIGNED
ITS	056007651	SUTTONBROOK CAPITAL PORTFOLIO	UNASSIGNED
ITS	056007727	YASUDA DSI ERPN MKT NEUTRAL FD	UNASSIGNED
ITS	056007776	MAGNETAR CAPITAL MASTER FD LTD	UNASSIGNED
ITS	056007867	RAMIUS MASTER FUND LTD	UNASSIGNED
ITS	056007891	GUGGENHEIM PORTFOLIO COMPANY	UNASSIGNED
ITS	056007909	LYDIAN OVERSEAS PARTNERS	UNASSIGNED
ITS	056007966	FOSTER INVESTMENT COMPANY	UNASSIGNED
ITS	056007974	CROSEUS INV PART VIII LP	UNASSIGNED
ITS	056008071	FOREST GBL CONV MSTR FD LP	UNASSIGNED
ITS	056008121	RCG LATITUDE MASTER FUND LTD	UNASSIGNED
ITS	056008139	RCG LATITUDE MASTER FD LTD	UNASSIGNED
ITS	056008162	PORTSIDE GROWTH & OPP FUND	UNASSIGNED
ITS	056008238	RCG CARPATHIA MSTR FD LTD(ACCT	UNASSIGNED
ITS	056008527	FOREST MULTI-STRATEGY MASTER	UNASSIGNED
ITS	056008535	FOREST FULCRUM LP (ACCT:US)	UNASSIGNED
ITS	056008543	FOREST GLOBAL CONVERTIBLE FUND	UNASSIGNED
ITS	056008550	FOREST MULTI-STRATEGY MASTER	UNASSIGNED
ITS	056008568	HFR CA GBL OPP MAST TST (INTL)	UNASSIGNED
ITS	056008584	HFR RVA SLT PM TST (ACCT:INTL)	UNASSIGNED
ITS	056008592	HFR RVA SLT PM TRUST (ACCT:US)	UNASSIGNED
ITS	056008667	ACUITY MASTER FUND LTD RE	UNASSIGNED
ITS	056008766	YASUDA DSI EUROPEAN MARKET	UNASSIGNED
ITS	056008808	WELCH ENTREPRENEURIAL FUND LTD	UNASSIGNED
ITS	056008824	WELCH LIFE SCIENCES FUND LTD	UNASSIGNED
ITS	056008832	WELCH LIFE SCIENCES FUND LP	UNASSIGNED
ITS	056008857	WELCH ENTREPRENURIAL FUND (QP)	UNASSIGNED
ITS	056008865	WELCH ENTREPRENEURIAL FUND LP	UNASSIGNED
ITS	056009111	FOREST JAPAN LONG/SHORT EQ MST	UNASSIGNED
ITS	056009152	FOREST EVENT DRIVN MSTR FD LP	UNASSIGNED
ITS	056009343	MILLENNIUM PARTNERS LP (ACCT:	UNASSIGNED
ITS	056009376	MILLENNIUM PARTNERS LP (ACCT:	UNASSIGNED
ITS	056009582	MLP INVESTMENTS (LUXEMBOURG)	UNASSIGNED
ITS	056009624	DRAWBRIDGE GBL QUANTITATIVE	UNASSIGNED
ITS	056009657	REVERE STREET MASTER FUND LTD	UNASSIGNED
ITS	056009699	DRAWBRIDGE GBL MAC MST FD LTD	UNASSIGNED
ITS	056009806	BARNET PARTNERS LTD	UNASSIGNED
ITS	056010184	OZ MSTR FUND LTD (ACCT:OPTIONS	UNASSIGNED
ITS	056010234	OZ MASTER FUND LTD RE OZ	UNASSIGNED
ITS	056010242	OZ EUROPE MASTER FUND LTD	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056010275	OZ ASIA MASTER FUND LTD	UNASSIGNED
ITS	056010309	MILLENNIUM PARTNERS LP	UNASSIGNED
ITS	056010366	MILLENNIUM PARTNERS LP (ACCT:	UNASSIGNED
ITS	056010457	MILLENNIUM PARTNERS LP (ACCT:	UNASSIGNED
ITS	056010515	VL I LTD PARTNERSHIP	UNASSIGNED
ITS	056010531	TRENDVEST ASSOCIATES LP	UNASSIGNED
ITS	056010549	TRENDVEST FOUNDERS LP	UNASSIGNED
ITS	056010580	SWAT FUND LP	UNASSIGNED
ITS	056010606	WINDMILL MASTER FUND LP	UNASSIGNED
ITS	056010614	IRON CITY FUND LTD	UNASSIGNED
ITS	056010630	MILLENNIUM PARTNERS LP (A/C	UNASSIGNED
ITS	056010713	DKR SOUNDSHORE OASIS HOLDING	UNASSIGNED
ITS	056010978	TYKHE FUND LTD	UNASSIGNED
ITS	056011000	ADAGIO FUND	UNASSIGNED
ITS	056011042	TIGER GLOBAL LP RE TIGER	UNASSIGNED
ITS	056011059	TIGER GLOBAL II LP	UNASSIGNED
ITS	056011067	TIGER GLOBAL LTD RE TIGER	UNASSIGNED
ITS	056011133	BASSO MULTI-STRATEGY HOLDING	UNASSIGNED
ITS	056011174	BASSO FUND LTD RE BASSO	UNASSIGNED
ITS	056011489	DRAWBRIDGE GBL MACRO MSTR FD	UNASSIGNED
ITS	056011679	O'CONNOR GBL CONV BOND MASTER	UNASSIGNED
ITS	056011695	O'CONNOR GLOBAL MULTI-	UNASSIGNED
ITS	056011703	O'CONNOR GBL MULTI-STRATEGY	UNASSIGNED
ITS	056011810	TUDOR PROP TRADING LLC (US)	UNASSIGNED
ITS	056011828	TUDOR BVI GBL PORTFOLIO (US)	UNASSIGNED
ITS	056011836	TREMBLANT PARTNERS LP	UNASSIGNED
ITS	056011844	TREMBLANT PARTNERS LTD	UNASSIGNED
ITS	056011851	TREMBLANT CONCENTRATED FUND LP	UNASSIGNED
ITS	056011869	TREMBLANT CONCENTRATED FD LTD	UNASSIGNED
ITS	056012370	EIGER FINANCE CORPORATION	UNASSIGNED
ITS	056012388	PEQUOT PE FUND LP	UNASSIGNED
ITS	056012404	MIDSUMMER INVESTMENT LTD	UNASSIGNED
ITS	056012495	QED HEDGE PARTNERS LLC	UNASSIGNED
ITS	056012529	AXIAL CAPITAL OFFSHORE LTD	UNASSIGNED
ITS	056012537	AXIAL CAPITAL LP RE AXIAL	UNASSIGNED
ITS	056012552	DRAWBRIDGE GLOBAL MACRO MASTER	UNASSIGNED
ITS	056012644	TYTICUS PARTNERS LP	UNASSIGNED
ITS	056012651	TYTICUS OVERSEAS PARTNERS LTD	UNASSIGNED
ITS	056012669	DB GLBL MSTRS (FUNDMTL VALUE	UNASSIGNED
ITS	056012883	SARANAC TOTAL RETURN LP - JM	UNASSIGNED
ITS	056012909	SARANAC TOTAL RETURN LP RE	UNASSIGNED
ITS	056012941	SARANAC TOTAL RETURN LP - EL	UNASSIGNED
ITS	056012974	SARANAC TOTAL RETURN LP - LS	UNASSIGNED
ITS	056012990	SARANAC TOTAL RETURN LP - RM	UNASSIGNED
ITS	056013006	MAVERICK LONG FUND LTD	UNASSIGNED
ITS	056013014	MAVERICK NEUTRAL FUND LTD	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056013022	MAVERICK NEUTRAL LEVERED FD	UNASSIGNED
ITS	056013030	MAVERICK LONG ENHANCED FD LTD	UNASSIGNED
ITS	056013055	ARISTEIA INTERNATIONAL	UNASSIGNED
ITS	056013063	ARISTEIA PARTNERS, L.P RE	UNASSIGNED
ITS	056013071	AXIAL CAPITAL INSTITUTIONAL LP	UNASSIGNED
ITS	056013089	LIBERTYVIEW SOC RESP FD LP	UNASSIGNED
ITS	056013105	HITE MASTER EQT I LTD (CFEV)	UNASSIGNED
ITS	056013121	HITE MASTER EQT I LTD(MRV T/A)	UNASSIGNED
ITS	056013196	HITE MASTER EQT I LTD (CAD) RE	UNASSIGNED
ITS	056013204	HITE MASTER EQT I LTD	UNASSIGNED
ITS	056013212	HITE MASTER EQT I LTD (ETF)	UNASSIGNED
ITS	056013295	HFF I LLC (TRADEWORX)	UNASSIGNED
ITS	056013352	ROYAT CAPITAL LLC	UNASSIGNED
ITS	056013360	CYRUS OPP MASTER FD II LTD	UNASSIGNED
ITS	056013469	CYRUS EUROPE MASTER FUND LTD	UNASSIGNED
ITS	056013477	CRS FUND LTD RE	UNASSIGNED
ITS	056013600	SRI FUND LP (FOREIGN A/C)	UNASSIGNED
ITS	056014152	ANGLIAN COMMODITIES FUND LTD	UNASSIGNED
ITS	056014293	GSA GLOBAL EQUITIES MA FD LTD	UNASSIGNED
ITS	056014426	FALCON RELATIVE VALUE FD LTD	UNASSIGNED
ITS	056014608	TEWKSBURY INVESTMENT FUND LTD	UNASSIGNED
ITS	056014616	TEWKSBURY INV FUND LTD (JPY)	UNASSIGNED
ITS	056014640	MILLENNIUM PARTNERS LP (ACCT:	UNASSIGNED
ITS	056014657	MILLENNIUM PARTNERS LP	UNASSIGNED
ITS	056014756	HITE MASTER EQUITIES I LTD	UNASSIGNED
ITS	056014764	HITE MASTER EQUITIES I LTD	UNASSIGNED
ITS	056014814	GREENLIGHT CAPITAL OFFSHORE	UNASSIGNED
ITS	056014822	GREENLIGHT REINSURANCE LTD	UNASSIGNED
ITS	056014830	SAC MULTI QUANT FUND LLC	UNASSIGNED
ITS	056014855	SAC MULTI QUANT FUND LLC	UNASSIGNED
ITS	056014889	TYTICUS MASTER FD LTD RE	UNASSIGNED
ITS	056014905	SAXO BANK A/S	UNASSIGNED
ITS	056015035	ANGLIAN EQTY FD LTD RE PROXIMA	UNASSIGNED
ITS	056015043	TRADEWORX ULTRA SELECT LP RE	UNASSIGNED
ITS	056015191	HITE MASTER EQUITIES I LTD	UNASSIGNED
ITS	056015209	HITE MASTER EQUITIES I LTD	UNASSIGNED
ITS	056015217	HITE MSTR EQTS I LTD (AUD)	UNASSIGNED
ITS	056015225	HITE MSTR EQTS I LTD (SGD)	UNASSIGNED
ITS	056015258	RCG PB LTD (ACCT US CONVERTS)	UNASSIGNED
ITS	056015266	RCGB PB LTD (ACCT INTL CONVT)	UNASSIGNED
ITS	056015498	DIAMONDBACK MSTR FD LTD - MINS	UNASSIGNED
ITS	056015530	DIAMONDBACK MSTR FD LTD RE	UNASSIGNED
ITS	056015597	DIAMONDBACK MSTR FD LTD -QOPT	UNASSIGNED
ITS	056015605	DIAMONDBACK MSTR FD LTD -QMA1	UNASSIGNED
ITS	056015639	TYKHE FUND QLS LTD RE TYKHE	UNASSIGNED
ITS	056015688	QED SELECT PARTNERS LLC RE QED	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056015795	(LS) SAT OVERSEAS FD IX	UNASSIGNED
ITS	056016066	MARATHON SPECIAL OPP MASTER FD	UNASSIGNED
ITS	056016157	BLUE DRAGON INVS (AC:2)	UNASSIGNED
ITS	056016447	LIBERTY HARBOR MA FD1 LP	UNASSIGNED
ITS	056016454	LIBERTY HARBOR MASTER FD 1 LP	UNASSIGNED
ITS	056016546	GBL ALPHA EDGE COMMON TRST FD	UNASSIGNED
ITS	056016603	WORLD INDEX PLUS EDGE COMMON	UNASSIGNED
ITS	056016629	GOLDEN TREE EU SELECT OPPTNTY	UNASSIGNED
ITS	056016652	JAPAN 2X2 LONG SHORT MKT NEUT	UNASSIGNED
ITS	056016678	SSGA EUROPE INDEX PLUS EDGE	UNASSIGNED
ITS	056016702	GBL ALPHA EDGE COMMON TRST FD	UNASSIGNED
ITS	056016710	DB GBL MST (NOETIC EQT L/S) FD	UNASSIGNED
ITS	056016728	GB VOYAGER MLT STRAT FD SPC	UNASSIGNED
ITS	056016751	GBL ALPHA SELECT EDGE QP	UNASSIGNED
ITS	056016769	TIGER ASIA OVERSEAS FUND LTD	UNASSIGNED
ITS	056016785	TIGER ASIA FUND LP	UNASSIGNED
ITS	056016850	D QUANT SPECIAL OPPORTUNITIES	UNASSIGNED
ITS	056016884	SILVERPONT CAPITAL FD LP (A/C:	UNASSIGNED
ITS	056016892	SILVERPONT CAP OFFSHORE FD	UNASSIGNED
ITS	056016900	SILVER POINT CAP OFFSHORE FD	UNASSIGNED
ITS	056016918	SILVER POINT CAPITAL FUND LP	UNASSIGNED
ITS	056017056	CITI VENTUS LTD RE CAPITAL FD	UNASSIGNED
ITS	056017205	GB VOYAGER MULTI-STRAT FD SPC	UNASSIGNED
ITS	056017304	AMBER MASTER FUND (CAYMAN) SPC	UNASSIGNED
ITS	056017502	MASON SUNNYSIDE CREDIT MASTER	UNASSIGNED
ITS	056017510	MASON CAPITAL LP	UNASSIGNED
ITS	056017528	MASON CAPITAL LTDRE MASON	UNASSIGNED
ITS	056017601	CONSTANS CLASSIC ARBITRAGE FND	UNASSIGNED
ITS	056017775	TEWKSBURY INVESTMENT FUND LTD	UNASSIGNED
ITS	056017833	CLAREN RD CREDIT MASTER FD LTD	UNASSIGNED
ITS	056017841	GPC LXIV LLC	UNASSIGNED
ITS	056017908	ING QUANT STRAGIES MST(LOW FQ)	UNASSIGNED
ITS	056017932	ING QUANT STARATS MA LTD	UNASSIGNED
ITS	056017940	ING INVESTMENT MANAGEMENT CO	UNASSIGNED
ITS	056017957	WIC MASTER FUND LTD RE WIC	UNASSIGNED
ITS	056018104	THE BOSTON CO EQUITY MARKET	UNASSIGNED
ITS	056018112	SANSAR CAPITAL MASTER FUND LP	UNASSIGNED
ITS	056018120	THE ADVENT ENHANCED PHOENIX MS	UNASSIGNED
ITS	056018245	FRONTPOINT FXD INCM OPP FDLP	UNASSIGNED
ITS	056018369	A-CASH-L HGHBGE FI OPP MS FD	UNASSIGNED
ITS	056018377	HFF I, LLC (BLACK MESA)	UNASSIGNED
ITS	056018435	E-CASH-L HIGHBRIDGE FI OPP	UNASSIGNED
ITS	056018641	THE BOSTON CO, INC. POOLED	UNASSIGNED
ITS	056018781	FINCH OPPORTUNITIES FD SPC	UNASSIGNED
ITS	056018849	CAXTON INTL LTD (GREEN)	UNASSIGNED
ITS	056018880	HITE MASTER EQUITIES I LTD	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056019060	(CAP STRUCTURE) SAILFISH	UNASSIGNED
ITS	056019144	SAILFISH MULTI STRAT FIXED	UNASSIGNED
ITS	056019193	BATTNKIL ENHNCD MKT NTRL FD LP	UNASSIGNED
ITS	056019250	HITE MASTER EQT I LTD (US/AC2)	UNASSIGNED
ITS	056019268	HITE MASTER EQT I LTD (US/AC3)	UNASSIGNED
ITS	056019318	HFF I LLC (STARWOOD)	UNASSIGNED
ITS	056019342	LMA SPC OBO MAPJ SEG PORT	UNASSIGNED
ITS	056019359	LMA SPC OBO MAP I SEGRGTN PRTF	UNASSIGNED
ITS	056019409	KING STREET CAPITAL LTD RE	UNASSIGNED
ITS	056019417	KING STREET CAPITAL LP	UNASSIGNED
ITS	056019557	PARHELION FUND LTD (ACCT	UNASSIGNED
ITS	056019706	MARINER LDC (SANTA FE)	UNASSIGNED
ITS	056019904	CASAM ARGENT CLASSIC CONV FD	UNASSIGNED
ITS	056019912	ELITE CLASSIC CONV ARBITRAGE	UNASSIGNED
ITS	056020530	HARBERT VALUE MST FD LTD	UNASSIGNED
ITS	056020704	SAC MULTI QUANT FND LLC (HOU)	UNASSIGNED
ITS	056020712	SAC MLTI QUNT FD LLC (RUST)	UNASSIGNED
ITS	056020779	CRESTVIEW CAPITAL MASTER LLC	UNASSIGNED
ITS	056020787	CRESTVIEW CAPITAL MASTER LLC	UNASSIGNED
ITS	056020795	LMA SPC FOR AND ON BEHALF OF	UNASSIGNED
ITS	056020803	LMA SPC OBO MAP G SEG PORT	UNASSIGNED
ITS	056020811	SANTE FE MASTER FUND SPC A/C A	UNASSIGNED
ITS	056020837	SANTE FE MASTER FUND SPC A/C C	UNASSIGNED
ITS	056020852	SANTE FE MASTER FUND SPC A/C E	UNASSIGNED
ITS	056020860	SANTE FE MASTER FUND SPC A/C E	UNASSIGNED
ITS	056020910	GALLEON BUCCANEERS OFFSHORE	UNASSIGNED
ITS	056020936	GALLEON DIVERSIFIED FUND LTD	UNASSIGNED
ITS	056021231	STURGEON LIMITED (SANTA FE)	UNASSIGNED
ITS	056021249	VIATHON CAPITAL MST FD LP RE	UNASSIGNED
ITS	056021256	JAPAN 2 GOLDMAN SACHS GL EQ OP	UNASSIGNED
ITS	056021264	EUROPE 2 GOLDMAN SACHS GL EQ	UNASSIGNED
ITS	056021314	JAPAN 1 GOLDMAN SACHS GL EQ OP	UNASSIGNED
ITS	056021322	EUROPE 1 GOLDMAN SACHS GL EQ	UNASSIGNED
ITS	056021355	AUD 1 GOLDMAN SACHS GLOBAL EQ	UNASSIGNED
ITS	056021439	ARISTEIA SPECIAL MASTER INV	UNASSIGNED
ITS	056021462	SEQA CAP MASTER FUND LTD	UNASSIGNED
ITS	056021504	QES QVT FUND LP RE QVT	UNASSIGNED
ITS	056021512	QES DB BANK AG RE QVT	UNASSIGNED
ITS	056021546	QVT FD LP (SPECIAL SITUATIONS)	UNASSIGNED
ITS	056021553	DB BK AG LDN (SPCL SITUATIONS)	UNASSIGNED
ITS	056021561	QES RE QUINTESSENCE FD LP C/O	UNASSIGNED
ITS	056021579	QUINTESSENCE FUND LP C/O	UNASSIGNED
ITS	056021785	LMA SPC OBO MAP 19 SEG PORT	UNASSIGNED
ITS	056021850	DE SHAW VALENCE PORTFOLIOS LLC	UNASSIGNED
ITS	056022015	AGILE NEXUS MULTI STRATEGY	UNASSIGNED
ITS	056022031	AGILE NEXUS MULTI STRAT FUND	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056022064	AGILE NEXUS MULTI-STRATEGY FD	UNASSIGNED
ITS	056022163	WR MULT STRATEGY MASTER FD LTD	UNASSIGNED
ITS	056022171	WR MULTISTRAT MAST FD (BLACK	UNASSIGNED
ITS	056022189	WR MULTI STRGY MSTR FD (FIERA)	UNASSIGNED
ITS	056022205	WR MULTI STRAT MT FUND (LOOMIS	UNASSIGNED
ITS	056022221	WR MULTI STRAT MASTER FD LTD	UNASSIGNED
ITS	056022627	C PONT UTIL & TELECOM MSTR FD	UNASSIGNED
ITS	056022825	MADISON FD SPC FOR & ON BEHALF	UNASSIGNED
ITS	056023518	TRADEWORX PROPRIETARY	UNASSIGNED
ITS	056023567	PUTNAM INVESTMENTS LLC RE	UNASSIGNED
ITS	056023575	PUTNAM INVESTMENT HOLDING LLC	UNASSIGNED
ITS	056023583	PUTNAM INV HLDGS LLC RE SMALL	UNASSIGNED
ITS	056023591	PUTNAM INVT HOLDING LLC RE	UNASSIGNED
ITS	056023625	PUTNAM INVESTMENTSLLC	UNASSIGNED
ITS	056023633	PUTNAM INVESTMENTS LLC	UNASSIGNED
ITS	056023716	SOLAIA INVESTMENTS LTD(USD PB	UNASSIGNED
ITS	056023740	SIL 1 LIMITED RE IVC AMERICA	UNASSIGNED
ITS	056023757	SIL2 LTD RE IVC AMERICA LP	UNASSIGNED
ITS	056023807	HITE MASTER EQUITIES IIL LTD	UNASSIGNED
ITS	056024607	MADISON FUND SPC OBO MD L/S SG	UNASSIGNED
ITS	056024615	MADISON FUND SPC OBO MD L/S SG	UNASSIGNED
ITS	056024649	PRUDENT ALLOCATION PRTNRS LP	UNASSIGNED
ITS	056024656	GREYWOLF CAPITAL PARTNERS IILP	UNASSIGNED
ITS	056024664	GREYWOLF CAPITAL OVERSEAS FND	UNASSIGNED
ITS	056024680	GREYWOLF HIGH YIELD MSTR FD RE	UNASSIGNED
ITS	056025380	BATTENKILL 130/30 FUND LP RE	UNASSIGNED
ITS	056025406	HITE MASTER EQUITIES IIL LTD	UNASSIGNED
ITS	056025414	HITE MASTER EQUITIES IIL LTD	UNASSIGNED
ITS	056025430	HITE MASTER EQUITIES IIL LTD	UNASSIGNED
ITS	056025448	HITE MASTER EQUITIES IIL LTD	UNASSIGNED
ITS	056025588	CARLYLE MULTI STRG MASTER FD	UNASSIGNED
ITS	056025604	ONE EAST PARTNERS MASTER FD LP	UNASSIGNED
ITS	056025612	ONE EAST DURATION MASTER LP	UNASSIGNED
ITS	056025752	OZ GBL SPECIAL INV MA FD LP	UNASSIGNED
ITS	056026057	GLB THERMATIC OPPTIES FUND LP	UNASSIGNED
ITS	056026255	ING PROPRIETARY ALPHA FUND LLC	UNASSIGNED
ITS	056026289	ING PROPRIETARY ALPHA FD LLC	UNASSIGNED
ITS	056026404	ING PTY ALPHA FUND LLC (QUANT	UNASSIGNED
ITS	056026453	05602645 PCRG RE 05602645 PBCG	UNASSIGNED
ITS	056026545	MACKAY SHIELDS CREDIT STRATEGY	UNASSIGNED
ITS	056026602	BRIGADE LEVERAGED CAP	UNASSIGNED
ITS	056027006	DRAWBRIDGE GLOBAL MACRO	UNASSIGNED
ITS	056027147	LAZARD FRERES AND CO LLC	UNASSIGNED
ITS	056027188	LAZARD FRERES AND CO LLC	UNASSIGNED
ITS	056027477	ONE EAST LIQUIDITY MASTER LP	UNASSIGNED
ITS	056027949	ANASAZI SEGREGATED PORTFOLIO	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056027956	ANASAZI II SEGREGATED PORT	UNASSIGNED
ITS	056028038	KYLIN FUND LP RE KYLIN	UNASSIGNED
ITS	056028046	KYLIN OFFFSHORE MASTER FD	UNASSIGNED
ITS	056028293	TITAN TW LTD (TRADEWORX) RE	UNASSIGNED
ITS	056028343	CHILTON NEW ERA PARTNERS LP	UNASSIGNED
ITS	056028608	THE ROYAL BANK OF SCOTLAND PLC	UNASSIGNED
ITS	056028939	RIDGECREST PARTNERS LTD RE	UNASSIGNED
ITS	056028954	RIDGECREST PARTNERS LP RE	UNASSIGNED
ITS	056028970	RIDGECREST PARTNERS QP LP RE	UNASSIGNED
ITS	056029671	EIGER FINANCE CORP MRKT NTRL	UNASSIGNED
ITS	056029689	EIGER FINANCE CORP MRKT NRTL	UNASSIGNED
ITS	056029838	GALAXY CAPITAL TRADING LITD	UNASSIGNED
ITS	056031131	GLG MARKET NEUTRAL FD - LBPB	UNASSIGNED
ITS	056031503	GLG EUROPEAN LNG/SHT - LBPB	UNASSIGNED
ITS	056031602	GLG NORTH AMERICAN OPPORTUNITY	UNASSIGNED
ITS	056031701	GLG EUROPEAN OPPORTUNITY FUND	UNASSIGNED
ITS	056031909	GLG MANGOUSTA FUND	UNASSIGNED
ITS	056032105	GLG TECHNOLOGY FUND	UNASSIGNED
ITS	056032907	GLG ALPHA SELECT FUND	UNASSIGNED
ITS	056033103	LYXOR/GLG PAN EURO EQTY FD LTD	UNASSIGNED
ITS	056033806	GLG EMERGING MARKETS FUND	UNASSIGNED
ITS	056034309	GLG EVENT DRIVEN FUND	UNASSIGNED
ITS	056034408	CASAM GLG EUROPEAN LONG-SHORT	UNASSIGNED
ITS	056034507	CASAM GLG EUROPEAN EQ MKT	UNASSIGNED
ITS	056034705	MAC PILSUDSKI 20A LIMITED RE	UNASSIGNED
ITS	056036106	LMA SPC FOR & ON BEHALF OF	UNASSIGNED
ITS	056040017	O'CONNOR GLOBAL MULTI STRTRGY	UNASSIGNED
ITS	056040041	O'CONNOR GBL FUNDAMENTAL MKT	UNASSIGNED
ITS	056050800	(LS) SAT OVERSEASFD LTD	UNASSIGNED
ITS	056050818	(LS) SAT FD I LP	UNASSIGNED
ITS	056050826	(LS) SAT FD II LP	UNASSIGNED
ITS	056050834	(LS) THE APOGEE FD LTD	UNASSIGNED
ITS	056050842	(LS) SAT FD IV LP	UNASSIGNED
ITS	056050859	(LS) SAT OVERSEAS FD V LTD	UNASSIGNED
ITS	056050867	(LS) SAT OVERSEAS FD VI LTD	UNASSIGNED
ITS	056050875	(LS) SAT OVERSEAS FD VII LTD	UNASSIGNED
ITS	056050883	(LS) SAT OVERSEAS FD VIII LTD	UNASSIGNED
ITS	056051352	SYSTEIA MULTI STRAT FD (ACCT:	UNASSIGNED
ITS	056051501	FUNDAMENTAL MKT NEU MAC 81 LTD	UNASSIGNED
ITS	056060015	BAREP ACHILLEA	UNASSIGNED
ITS	056060247	AMARANTH LLC (MANOS CANADA)	UNASSIGNED
ITS	056061153	THE TOMAHAWK FUND	UNASSIGNED
ITS	056061161	THE JANDAKOT FUND	UNASSIGNED
ITS	056061179	THE HDN DIVERSIFIED FUND LTD	UNASSIGNED
ITS	056061187	MBAM PAN-ASIA FUND LTD	UNASSIGNED
ITS	056061195	LYXOR/TOMAHAWK FUND LTD	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056061203	LYXOR/JANDAKOT FUND LTD	UNASSIGNED
ITS	056061237	MBAM LEVERAGED FUND LIMITED	UNASSIGNED
ITS	056061245	MBAM JANDAKOT LEVERAGED FUND	UNASSIGNED
ITS	056061260	MBAM JANDAKOT STRUCTURED FND	UNASSIGNED
ITS	056061302	THE GBL CONVERTIBLE OPPTY FUND	UNASSIGNED
ITS	056061401	LEHMAN BROTHERS FINANCE SA	UNASSIGNED
ITS	056061708	CANYON VALUE REALIZATION FD LP	UNASSIGNED
ITS	056061716	CANYON VALUE REALIZATION FD	UNASSIGNED
ITS	056061724	CANYON CAPITAL ARB MASTER FUND	UNASSIGNED
ITS	056061732	CITI CANYON LTD RE CITIGROUP	UNASSIGNED
ITS	056061740	CANYON BALANCED EQ MASTER FUND	UNASSIGNED
ITS	056061757	CANYON VAL REALIZATION MAC 18	UNASSIGNED
ITS	056061864	MATRIX INTL TRADING LTD	UNASSIGNED
ITS	056061948	GOLDMAN SACHS US EQTY MKT	UNASSIGNED
ITS	056062052	FIRSTRAND (IRELAND) PLC RE RMB	UNASSIGNED
ITS	056062102	ARCUS ZENKEI FUND LP	UNASSIGNED
ITS	056062417	MAN MAC ROTHORN 6A LTD	UNASSIGNED
ITS	056062516	LYXOR/GARTMORE GLOBAL QUANT	UNASSIGNED
ITS	056062755	MKM LONGBOAT MULTI-STRATEGY	UNASSIGNED
ITS	056062904	CAISBLDB TTEE CASAM SYSTEIAEQ	UNASSIGNED
ITS	056062920	CAISBLDB AS TRUSTEE FOR CASAM	UNASSIGNED
ITS	056063225	BPSS FOR SMS FD (EVENT DRIVEN)	UNASSIGNED
ITS	056063365	BPSS FOR SYSTEIA EQUITY QUANT	UNASSIGNED
ITS	056063399	BPSS FOR SYSTEIA EVENT DRIVEN	UNASSIGNED
ITS	056063605	TRITON 600 LTD	UNASSIGNED
ITS	056063647	PARTNERS GP ALTERNATIVE STATGS	UNASSIGNED
ITS	056063688	TT LONG SHORT EUROPE ALPHA FD	UNASSIGNED
ITS	056063704	JQS CONVERTIBLE ARBTRGE FD LTD	UNASSIGNED
ITS	056063803	AVENDIS ABSOLUTE ALT 1 TRADING	UNASSIGNED
ITS	056063811	AVENDIS ABSOLUTE ALT 2 TRADING	UNASSIGNED
ITS	056063829	AVENDIS ABSOLUTE ALT 1 TR LTD	UNASSIGNED
ITS	056063902	OCEANWOOD GBL OPP MSTR FD	UNASSIGNED
ITS	056064603	DAY TRADE LEVERAGE RE DTAM	UNASSIGNED
ITS	056064652	COOPERNEFF MASTER FD 1 SPC CAC	UNASSIGNED
ITS	056064678	COOPERNEFF MASTER FD 1 SPC CAV	UNASSIGNED
ITS	056064710	COOPERNEFF MASTER FD 1 SPC QVR	UNASSIGNED
ITS	056064736	COOPERNEFF MASTER FD 1 SPC QVB	UNASSIGNED
ITS	056064777	COOPERNEFF MASTER FD 1 SPC MS	UNASSIGNED
ITS	056064900	LONDON DIVERSIFIED FD LTD RE	UNASSIGNED
ITS	056065006	SECURE GROWTH FUND LTD RE	UNASSIGNED
ITS	056066012	HAMPSTEAD GLOBAL MASTER FUND	UNASSIGNED
ITS	056066152	BREVAN HOWARD EQTY STRATGS MA	UNASSIGNED
ITS	056066210	BEAR STEARNS GBL GROWTH	UNASSIGNED
ITS	056066806	FL TRADING AS	UNASSIGNED
ITS	056066855	ALPHAPORT JAPAN NEUTRAL RE	UNASSIGNED
ITS	056200223	ADM GALLEUS FUND LIMITED RE	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056200520	BGI JAPAN ALPHA ADVANTAGE ABS	UNASSIGNED
ITS	056200827	YASUDA JAP MAK NEUTRAL (YEN)	UNASSIGNED
ITS	056200835	YASUDA JAPANESE MARKET NEUTRAL	UNASSIGNED
ITS	056200843	YASUDA EUROPEAN MARKET NEUTRAL	UNASSIGNED
ITS	056800337	DKR MANAGEMENT COMPANY INC EXECUTION ACCOUNT	
ITS	056810930	ITS SETT A/C FOR VEGAPLUS	UNASSIGNED
ITS	056812035	ITS SETT A/C FOR TEWKSBURY	UNASSIGNED
ITS	056812209	ITS SETT A/C FOR LEE M & RAMONA BASS	
ITS	071002422	PB EUR CFD TRADING	UNASSIGNED
ITS	0710029T8	TRAD PB SECTOR CFD	UNASSIGNED
ITS	071002LS6		UNASSIGNED
ITS	072003858	PB TRDG OOIC DAWAY	UNASSIGNED
ITS	072003866	GLG PCS DAWAY	UNASSIGNED
ITS	072003874	GLG FUNDS DAWAY	UNASSIGNED
ITS	072004SL9	STAT ARB CFD	UNASSIGNED
ITS	072006687	PB UK CFD TRADING	UNASSIGNED
ITS	074001322	PB TRDG OOIC DWITH	UNASSIGNED
ITS	078005774	PRIME BROKER COMMS	UNASSIGNED
ITS	078006103	GLG PCS DWITH	UNASSIGNED
ITS	078006129	GLG FUNDS DWWITH	UNASSIGNED
MTS	GAD4	PRIME BROKER TRADING	UNASSIGNED
OTH	GFSEUR183TPB		UNASSIGNED
OTH	GFSEUR183SFIN		John Lowrey
ITS	071005805	LBIE SCRIPS	UNASSIGNED
ITS	078000858	LBIE SCRIPS	UNASSIGNED
ITS	079000535	STRUCTURED FINANCING 2	UNASSIGNED
OTH	&YP2		UNASSIGNED
ITS	0710006M0	EUCLID CANADA DIS	UNASSIGNED
ITS	0710006N8	EUCLID NORWAY DIST	UNASSIGNED
ITS	0710006Q1	EUCLID FINLAND DIS	IAN MAYNARD
ITS	0710006R9	EUCLID EURO DIST	UNASSIGNED
ITS	0710006V0	EUCLID SWEDEN DIST	UNASSIGNED
ITS	071002950	LBIE FINNISH TRADE	UNASSIGNED
ITS	071002ZT9	EUCLID FRENCH DIST	UNASSIGNED
ITS	0710049H0	EUCLID SWISS DIST	UNASSIGNED
ITS	0710049P2	EUCLID BELGIUM DIS	UNASSIGNED
ITS	0710049Q0	EUCLID SWEDEN DIST	UNASSIGNED
ITS	0710049Z0	EUCLID NETHRLD DIS	UNASSIGNED
ITS	072001597	YIELD ENH US EQ	UNASSIGNED
ITS	072001605	US DISTRIBUTION - CAYMAN	UNASSIGNED
ITS	0720037N0	EUCLID NORWAY DIST	UNASSIGNED
ITS	072007321	GBP YIELD ENHANCEMENT	UNASSIGNED
ITS	072007453	JV DIS BELGIUM/183	UNASSIGNED
ITS	072007461	JV ARB MISC EURO/183	UNASSIGNED
ITS	072007479	JV DIS NETH/183	UNASSIGNED
ITS	072007503	JV ARB SWEDEN/183	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	072007545	JV ARB SWITZ/183	UNASSIGNED
ITS	072008683	JV ARB NORWAY/183	UNASSIGNED
ITS	072008816	JV ARBITRAGE DEM	UNASSIGNED
ITS	072008865	JV ARBITRAGE ITL	UNASSIGNED
ITS	072008899	JV ARBITRAGE BENEL	I MAYNARD
ITS	072008915	JV ARBITRAGE USD 2	UNASSIGNED
ITS	072008923	OPTION TRADE/LBIE	IAN MAYNARD
ITS	073008278	EURO EQ YIELD ENH2	UNASSIGNED
ITS	0760063H6	EUCLID FRENCH DIST	UNASSIGNED
ITS	077002806	JV ARBITRAGE DEM	UNASSIGNED
ITS	077002814	JV ARBITRAGE ESP	I MAYNARD
ITS	077002855	JV ARBITRAGE ITL	I MAYNARD
ITS	077002889	JV ARBITRAGE BENEL	I MAYNARD
ITS	077002905	JV ARBITRAGE USD 1	UNASSIGNED
ITS	077002913	JV ARB FRF EX CAC	UNASSIGNED
ITS	077005973	USDISTRIBUTION LBF	UNASSIGNED
ITS	077005999	JV SWEDEN/61-INV	UNASSIGNED
ITS	077008860	JV CCY BASKET/61	UNASSIGNED
ITS	077008878	JV BELGIUM/61-INV	UNASSIGNED
ITS	077008886	JV DIS FINLAND/61	UNASSIGNED
ITS	077008894	JV NETHER/61-TRAD	UNASSIGNED
ITS	077008902	JV MISC EURO/6-INV	UNASSIGNED
ITS	077008910	JV ARB NORWAY/61	UNASSIGNED
ITS	078004223	JV ARBITRAGE CHF	I MAYNARD
OTH	GFSEUR0F1DIV		UNASSIGNED
OTH	GFSEUR183DIV		UNASSIGNED
OTH	GFSEUR61DIV		UNASSIGNED
ITS	072007966	CLIENT EQ SWAP CASH HEDGES	UNASSIGNED
ITS	074003419	ULVR NV SWAP USD	UNASSIGNED
ITS	076000314	EQ SWP IN ISSUE LBIE-	UNASSIGNED
ITS	076000322	EQ SWP OUT OF ISSUE LBIE-	UNASSIGNED
OTH	GFSEUR183SPB		UNASSIGNED
OTH	GFSEUR61SPB		UNASSIGNED
ITS	071001671	SAC 3 LPS ACCOUNT	UNASSIGNED
ITS	0710018P9	MARSHWACE LPS F	UNASSIGNED
ITS	0710019Q6	BANCO INVEST LPS	UNASSIGNED
ITS	0710019Z6	GOLDMAN SACHS GLBL	UNASSIGNED
ITS	0710021F6	MILLENNIUM LPS	UNASSIGNED
ITS	0710025H8	MILLENNIUM LPS	UNASSIGNED
ITS	0710025L9	SID R BASS LPS	UNASSIGNED
ITS	0710028G7	PIONEER L/S LPS	UNASSIGNED
ITS	071002B57	ANAXIS LPS	UNASSIGNED
ITS	071002BB4	GOLDMAN SACHS DYC	UNASSIGNED
ITS	071002BQ1	MWACE CORE SECTOR	UNASSIGNED
ITS	071002CF4	RAB LPS	John Lane Lowrey
ITS	071002CN7	IVC SOLAIA LPS	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	071002D55	DKR IBEX LPS	John Lane Lowrey
ITS	071002D63	ASSET MGMT INT LPS	John Lane Lowrey
ITS	071002D71	ASSET MANAGERS INT	John Lane Lowrey
ITS	071002H77	MWACE LMA SPC	UNASSIGNED
ITS	071002JR1	INTL BENCHMARK LPS	John Lane Lowrey
ITS	071002JS9	LMA SPC MAP 15	John Lane Lowrey
ITS	071002K81	QUANTMETRICS-HITE	John Lane Lowrey
ITS	071002N05	LBAM MYRILLION LPS	John Lane Lowrey
ITS	071002N21	HITE LPS	UNASSIGNED
ITS	071002N62	BLACKROCK INV MAN	John Lane Lowrey
ITS	071002NR6	QUANTMETRICS-HITE	John Lane Lowrey
ITS	071002R68	BLACKROCK LPS	John Lane Lowrey
ITS	071002T58	THYKE HVDMA	UNASSIGNED
ITS	071002TR0	DIAMONDBACK LPS	UNASSIGNED
ITS	071002TT6	SSL ARB LPS	UNASSIGNED
ITS	071002TZ2	PHZ LPS	UNASSIGNED
ITS	071002VN6	FL TRADING AS	John Lane Lowrey
ITS	071002YF0	COOLUM MKT NEUTRAL	UNASSIGNED
ITS	071002ZN2	SABRE WRMULTISTRAT	UNASSIGNED
ITS	0710047F6	LIONHART AURORA	John Lane Lowrey
ITS	0710047G4	GSA GLOBAL LPS	UNASSIGNED
ITS	0710047H2	GSA GLOBA LPS	UNASSIGNED
ITS	0710047M1	LIONHART GLOBAL	John Lane Lowrey
ITS	0710047T6	GSA GLOBAL IPS	UNASSIGNED
ITS	0710049T4	BLUEMATRIX MF LPS	John Lane Lowrey
ITS	0710059V6	LIONHART TITAN LPS	John Lane Lowrey
ITS	0710059W4	ZEBRA WR MULTI	John Lane Lowrey
ITS	071005BF8	BANCO INVEST LPS	UNASSIGNED
ITS	071005C42	BREVAN HOWARD LPS	UNASSIGNED
ITS	071005CB6	BANCO INVEST LPS	UNASSIGNED
ITS	071005DN9	BREVAN HOWARD LPS	UNASSIGNED
ITS	071005FJ6	BLACKROCK EU TMT	John Lane Lowrey
ITS	071005FL1	TYKHE EUROPEAN LPS	UNASSIGNED
ITS	0710096D1	SABRE ASIA WR MULT	John Lowrey
ITS	0710096W9	SABRE STYLE ALF LPS	John Lowrey
ITS	072003262	THYKE LPS TDG1	UNASSIGNED
ITS	0720033D6	CENT KAP IND LPS	UNASSIGNED
ITS	0720033X2	SAC MULT 2 LPS	UNASSIGNED
ITS	0720034W3	TYKHE FUND EU LPS	UNASSIGNED
ITS	0720034X1	TYKE FUND ESP LPS	UNASSIGNED
ITS	0720034Y9	TYKE FUND GB LPS	UNASSIGNED
ITS	0720039L2	CHEYNE SPECIAL SIT	UNASSIGNED
ITS	0720039M0	GSA SPAIN LPS	UNASSIGNED
ITS	0720039N8	TUDOR LPS	John Lane Lowrey
ITS	0720040G0	GSA DE5 TRD	UNASSIGNED
ITS	0720040H8	GSA DE6 TRD	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0720040J4	GSA DE7 TRD	UNASSIGNED
ITS	0720040K1	GSA DE8 TRD	UNASSIGNED
ITS	0720040L9	GSA DE9 TRD	UNASSIGNED
ITS	0720042K9	QUANTLAB LPS	UNASSIGNED
ITS	0720042X1	TEWKS GBP LPS	UNASSIGNED
ITS	0720043B8	TEWKS EUR LPS	UNASSIGNED
ITS	0720043D4	TEWKS CHF LPS	UNASSIGNED
ITS	072004B03	COOLUM MASTER FUND	UNASSIGNED
ITS	072004C10	SABRE STYLE	UNASSIGNED
ITS	072004C51	CENTAURUS MASTER	UNASSIGNED
ITS	072004CX0	TUDOR BV1 GLOBAL	John Lane Lowrey
ITS	072004CY8	TUDOR POPRIETARY	John Lane Lowrey
ITS	072004D01	THYKE LONG ONLY GB	UNASSIGNED
ITS	072004DB7	THYKE LONG ONLY EU	UNASSIGNED
ITS	072004FS8	RIVOLI EQUITY FUND	UNASSIGNED
ITS	072004GW8	DIAMONDBACK 2 LPS	UNASSIGNED
ITS	072004GY4	HITE HFF LPS	UNASSIGNED
ITS	072004K94	PIONEER MAC70	UNASSIGNED
ITS	072004Q72	GSA -(GBP FLOW)	UNASSIGNED
ITS	072004Q80	GSA-(EUR FLOW)	UNASSIGNED
ITS	072004Q98	GSA-(CHF & SEK)	UNASSIGNED
ITS	072004R97	CENTAURUS-GREEN	UNASSIGNED
ITS	072004RB2	GSA-(NOK & DKK)	UNASSIGNED
ITS	072004S21	UK ABSOLUTE ALPHA	UNASSIGNED
ITS	072004SD7	SABRE/MSS EQUITY	UNASSIGNED
ITS	072004SF2	LYXOR/SABRE STYLE	UNASSIGNED
ITS	072004SY1	GOLDMAN ALPHA LPS	UNASSIGNED
ITS	072004T53	GOLDMEN QUANT LPS	UNASSIGNED
ITS	072004T61	GOLDMEN QUANT2 LPS	UNASSIGNED
ITS	072004TH7	SAC GBP VWAP	UNASSIGNED
ITS	072004TJ3	SAC GBP LMX	UNASSIGNED
ITS	072004TW4	PHZ LPS TRADING	UNASSIGNED
ITS	072004V35	TUDOR GBP SYS LMX	John Lane Lowrey
ITS	072004V43	TUDOR LPS SPARE AC	John Lane Lowrey
ITS	072004VG6	GOLDMEN EVENT1	UNASSIGNED
ITS	072004VH4	GOLDMEN EVENT2	UNASSIGNED
ITS	072004WZ3	MECSA2 LPS TRADING	UNASSIGNED
ITS	072004X41	SACMULTQUANT LPS	UNASSIGNED
ITS	072004YL2	TUDOR EUR LPS	John Lane Lowrey
ITS	072004ZH0	REUBEN LPS TRD	UNASSIGNED
ITS	072008956	THYKE LPS GER	UNASSIGNED
ITS	072008964	THYKE LPS BEL	UNASSIGNED
ITS	0720099N5	MILLENNIUM SWISS T	UNASSIGNED
ITS	073000473	PIONEER GLOBAL	UNASSIGNED
ITS	073000671	THYKE LPS SP	UNASSIGNED
ITS	073000689	THYKE LPS SW	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	073001117	PIONEER 1	UNASSIGNED
ITS	073001737	PIONEER L/S MAIN	UNASSIGNED
ITS	073002214	BUHL ASSET MGMT	UNASSIGNED
ITS	076007764	LPS IKOS	UNASSIGNED
ITS	077005031	MIL EURO TRD	UNASSIGNED
ITS	077005080	MIL GBP TRD	UNASSIGNED
ITS	077005288	HIGHBRIDGE EURO TR	UNASSIGNED
OTH	GFSEUR183STAT		UNASSIGNED
OTH	&L3FID		CUTTS NELSON
ITS	073000333	MORTGAG FINANCE	CUTTS NELSON
ITS	073000523	CORP DEBT MBOOK BS	CUTTS NELSON
ITS	073001026	CONVERTIBLES MATCH	CUTTS NELSON
ITS	073001125	USD MATCHED	CUTTS NELSON
ITS	074001124	USD MATCHED	CUTTS NELSON
ITS	076005441		Cutts/Nelson
ITS	078006376	CORP DEBT MBOOK BS	CUTTS NELSON
OTH	&2LD		COOK
ITS	073000077	STOCK BORROW/LOAN REPO BOOK	FINANCING
ITS	073000127	US TREASURY REPO TRADING	FINANCING
ITS	076009307	REPOCLEAR NETTING	UNASSIGNED
ITS	071005C91	CFU CASH BOOK AV	UNASSIGNED
ITS	072004XV1	DESK PROP	DESK PROP
ITS	073000747	DEM MATCHED BOOK	JAWAD
ITS	073000754	ESP MATCHED BOOK	Anish Vasisth
ITS	073000762	FRF MATCHED	DANIEL SOSNOV
ITS	073001067	GBP MATCHED	Daniel Sosnov
ITS	073001133	AVAIALBLE MATCHEDD	Samir A Buni
ITS	073001166	ITL MATCHED	SAM BUNI
ITS	074000746	DEM MATCHED BOOK	JAWAD
ITS	074000753	ESP MATCHED	Anish Vasisth
ITS	074001066	GBP MATCHED	Daniel Sosnov
ITS	074001132	USD T WASH B	Samir A Buni
ITS	074001165	ITL MATCHED	SAM BUNI
OTH	&FINENG		PETER SUGARMAN
ITS	072009046	BPP BALLYBUNION	UNASSIGNED
ITS	07300BFZ5	BPM IIF	UNASSIGNED
ITS	07300BGH4	BPM IIG	UNASSIGNED
ITS	07400B007	ITALIAN REPO TRADE	UNASSIGNED
ITS	07400C005	ITALIAN REPO TRADE	UNASSIGNED
OTH	EQDEL		UNASSIGNED
OTH	GFSEUR183STR		UNASSIGNED
OTH	&AT1		XXX
OTH	&AT2		XXX
ITS	077001675	LBF WTS ISSUED	UNASSIGNED
TMS	93111078	MONEY MARKETS	UNASSIGNED
TMS	93920155	LB1 GROUP FOR EQUITY	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	010105799	MERRILL LYNCH INTL	
ITS	011052420	MIURA FINANCIAL SERVICES INC	
ITS	013105929	LEHMAN CROSSING ACCOUNT	
ITS	013108329	EXANE SA	
ITS	031105943	SATELLITE ADVISORS LLC A/C SATELLITE FUND 1 LP @ U	
ITS	042102558	ING BANK NV	
ITS	042442079	JP MORGAN CHASE BANK A/C (E/C 23977)	
ITS	042444661	KBC ALTERNATIVE INV MGMT LTD A/C MAC28	
ITS	042452979	BANK OF ENGLAND A/C 105	
ITS	042462093	CITIBANK NA A/C IRISH LIFE	
ITS	042479170	CITIBANK NA A/C PHOENIX LIFE LTD	
ITS	055032569	PLATINUM GROVE ASSET MGMT LP A/C PLATINUM GROVE CO	
ITS	060085859	BANCA PROMOS SPA	
OTH	&316		Michael Edward John Phelps
ITS	074007782	RISK ARB EURO 2	UNASSIGNED
OTH	CDSCARRY		RISK ARBITRAGE
OTH	IBADHGFRL-LBHI		UNASSIGNED
TMS	93115421	AVP-AGENCY TRANSACTIONS	Richard J. Gatward
OTH	GFSADJ24491NO		Richard J. Gatward
TMS	93117885	MICHAEL DICK SM CAP LISTED	Michael Dick
OTH	&NB2		Eric J. Johnston
TMS	93115439	FIRM ERROR ACCOUNT	Eric J. Johnston
TMS	93115382	AVERAGE PRICE ACCOUNT	UNASSIGNED
TMS	93115567	OPENING FADE	Andrew A. Ellner
ITS	078007218	EQTY LKD BD SEASON	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	071000Q55	N-JOE	Jean-Sebastian Bret
TMS	95121566	RISK ISOLATION	Omar I. Gzouli
ITS	0710080J6	NJA EQ CONNECTIVIT	UNASSIGNED
ITS	076009554	NY AGENCY TKY BKG	UNASSIGNED
ITS	0710092P8	JP CASH TR OUTPER	Yamamoto, Shuji
ITS	078008893	IPPON GAISHI VWAPG	Yamamoto, Shuji
ITS	078003738	G'TEED VWAP ACCOUNT/LBAC	Nicholas J Heather / Jinhui Sun
TMS	95126160	H-IBS	Alfred Leung
TMS	95126159	T-NIK	Alfred Leung
ITS	072004TD6	DERIV SS	Amit Sarkar
ITS	071004907	AUTOS PAIRS	Simon Mardel
ITS	077007292	SETINA DARWIN	ANDREW MANN
ITS	071002927	PAN EURO MEDIA WSH	Gregory R Best
ITS	076004266	EURO ERROR ACCOUNT	Dean Schulberg
ITS	071002BX6	HV DMA PALI	N WELLS
ITS	071002S18	CHI-X	N WELLS
ITS	0720043Y8	DMA ICG GROSS	N WELLS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	448,689,965,802	-96,806,240,408	351,885,560,991	38,633,975,254	-257,017,842,661	96,431,068,468

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
Diret Principal Assets	6,691,740	0	6,691,740	0	0	0
UNASSIGNED	1,731,025	0	1,731,025	0	0	0
Diret Principal Assets	5,198,502	0	5,198,502	0	0	0
UNASSIGNED	91,818,490	0	91,818,490	0	0	0
UNASSIGNED	3,327,891	0	3,327,891	0	0	0
UNASSIGNED	438,519,866	0	438,519,866	0	0	0
AIRLINES	6,512,518	-2,338,896	4,173,622	0	0	0
AIRLINES	999,999	0	999,999	0	0	0
AVIATION FINANCE	4,500,000	0	4,500,000	0	0	0
GPS	29,289,440	0	29,289,440	0	0	0
AVIATION FINANCE	12,373,849	0	12,373,849	0	0	0
AIRLINES	15,694,200	0	15,694,200	0	0	0
AIRLINES	10,984,848	0	10,984,848	0	0	0
AVIATION FINANCE	55,391,631	0	55,391,631	0	0	0
AIRLINES	9,610,976	0	9,610,976	0	0	0
CAPITAL MARKETS ARBITRAGE	-30,749,660	0	-30,749,660	0	0	0
HG CREDIT ARBITRAGE	35,269,161	0	35,269,161	0	0	0
HG CREDIT ARBITRAGE	338,356,423	0	338,356,423	0	-37,118,195	0
HG CREDIT ARBITRAGE	1,361,822,629	-56,214,107	1,305,608,521	0	-389,859,063	122,259,884
CAPITAL MARKETS ARBITRAGE	0	0	0	0	-105,900	105,900
GPS Distressed	3,669,429	-680,000	2,989,429	0	-8,389,054	4,419,201
	-35,152	0	-35,152	0	0	0
UNASSIGNED	9,351,205	-4,750,569	4,600,636	0	-14,169,060	2,940,875
HG CREDIT ARBITRAGE	64,385,574	0	64,385,574	0	0	0
GPS Distressed	6,250,000	0	6,250,000	0	0	0
HG CREDIT ARBITRAGE	45,469,749	0	45,469,749	0	-398,715,514	34,205,726
HG CREDIT ARBITRAGE	6,343,831	0	6,343,831	0	0	0
HG CREDIT ARBITRAGE	392,874,562	-43,185	392,831,377	0	0	0
HG CREDIT ARBITRAGE	85,697,653	0	85,697,653	0	0	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
GPS Distressed	445,014	0	445,014	0	0	0
Equity Long/Short	7,680,815	-323,242	7,357,573	0	-9,517,475	6,353,170
UNASSIGNED	103,441	0	103,441	0	-4,533,970	1,003,007
UNASSIGNED	27,842,069	0	27,842,069	0	0	0
UNASSIGNED	0	0	0	0	-23,589,982	6,689,091
UNASSIGNED	609,412,351	0	609,412,351	0	0	0
UNASSIGNED	415,165,328	0	415,165,328	0	-9,011	9,011
PRIVATE EQUITY	3,069,504	0	3,069,504	0	0	0
UNASSIGNED	30,000,000	0	30,000,000	0	0	0
PRIVATE EQUITY	26,957,330	0	26,957,330	0	0	0
PRIVATE EQUITY	0	0	0	0	-18,128,686	14,971,601
PRIVATE EQUITY	159,395,508	0	159,395,508	0	0	0
PRIVATE EQUITY	12,687,460	0	12,687,460	0	0	0
PRIVATE EQUITY	5,183,758	0	5,183,758	0	0	0
PRIVATE EQUITY	18,459,336	0	18,459,336	0	0	0
PRIVATE EQUITY	8,507,944	0	8,507,944	0	0	0
PRINCIPAL STRATEGY	1,879,457	0	1,879,457	0	0	0
PRINCIPAL STRATEGY	24,375	-327	24,048	0	-573,196	0
PRINCIPAL STRATEGY	49,929,006	0	49,929,006	0	0	0
PRINCIPAL STRATEGY	14,879,227	0	14,879,227	0	-86,000	0
EQUITY OPTIONS	0	0	0	0	-1,132,842	9,003
UNASSIGNED	-89,038	0	-89,038	0	-6,930,899	0
PRINCIPAL STRATEGY	24,855,980	0	24,855,980	0	0	0
HG CREDIT ARBITRAGE	-433,108	0	-433,108	0	0	0
HG CREDIT ARBITRAGE	23,706,136	0	23,706,136	0	0	0
HG CREDIT ARBITRAGE	4,043,633	0	4,043,633	0	0	0
HG CREDIT ARBITRAGE	177,095,971	-14,198,655	162,897,316	0	-34,738,253	19,236,426
HG CREDIT ARBITRAGE	31,441,496	-31,391,223	50,273	0	-87,228,968	31,146,245
PRINCIPAL STRATEGY	-2,260,245	0	-2,260,245	0	0	0
PRINCIPAL STRATEGY	16,174,398	0	16,174,398	0	0	0
PRINCIPAL STRATEGY	3,069,504	0	3,069,504	0	0	0
PRINCIPAL STRATEGY	29,925,012	0	29,925,012	0	-1,542,721	1,542,721
PRINCIPAL STRATEGY	139,666,604	-11,134,332	128,532,272	0	-47,174,851	24,714,228
PRINCIPAL STRATEGY	326,600	0	326,600	0	0	0
PRINCIPAL STRATEGY	17,000	-8,308	8,692	0	0	0
PRINCIPAL STRATEGY	-35,200	0	-35,200	0	-14,128,376	8,351,145
PRINCIPAL STRATEGY	114,686,656	0	114,686,656	0	0	0
PRINCIPAL STRATEGY	12,567,361	-12,567,361	0	0	-129,728,715	3,271,243
PRINCIPAL STRATEGY	6,343,831	0	6,343,831	0	0	0
PRINCIPAL STRATEGY	7,775,636	0	7,775,636	0	0	0
PRINCIPAL STRATEGY	9,032,105	0	9,032,105	0	0	0
Principal Strategies II	32,331,492	-9,558,382	22,773,110	0	0	0
SCT JV	17,203,271	0	17,203,271	0	0	0
RISK ARBITRAGE	-3,778,206	0	-3,778,206	0	0	0
GTS	41,246,027	0	41,246,027	0	0	0
UNASSIGNED	23,058,282	0	23,058,282	0	0	0

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LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	95,288,632	-35,579,385	59,709,247	0	0	0
UNASSIGNED	7,759,678	-7,759,678	0	0	0	0
	221,431,919	0	221,431,919		0	0
UNASSIGNED	-177,145,535	0	-177,145,535	0	0	0
RISK ARBITRAGE	0	0	0	0	0	0
UNASSIGNED	15,939,604	0	15,939,604	0	0	0
RALE	25,436,580	-3,655,412	21,781,168	0	0	0
UNASSIGNED	159,985,380	-11,659,135	148,326,245	0	-35,837,339	1,236,538
UNASSIGNED	199,962,405	-53,618,239	146,344,166	0	-8,753,000	466,833
UNASSIGNED	1,247,250	-96,720	1,150,530	0	0	0
UNASSIGNED	198,153,233	-27,863,910	170,289,322	0	-52,306,358	49,479,296
UNASSIGNED	361,973	-361,973	0	0	-10,783,102	10,783,102
UNASSIGNED	107,342,943	0	107,342,943	0	0	0
RISK ARBITRAGE	361,766,787	-84,725,479	277,041,307	9,245,379	-52,531,355	18,320,663
RISK ARBITRAGE	56,732,000	-56,732,000	0	0	0	0
RISK ARBITRAGE	353,925	-353,925	0	0	-269,171,910	269,171,910
UNASSIGNED	228,650,335	-47,511,502	181,778,806	0	-18,200,852	0
UNASSIGNED	10,694,531	-406,050	10,288,481	0	-9	0
UNASSIGNED	11,956,548	0	11,956,548	0	0	0
UNASSIGNED	156	0	156	0	0	0
UNASSIGNED	0	0	0	0	-4	0
UNASSIGNED	780,405,622	-59,359,412	721,046,210	0	-5,148,978	0
UNASSIGNED	173,789,340	0	173,789,340	0	0	0
UNASSIGNED	1,006	0	1,006	0	0	0
GTS	396,340,571	-762	396,339,809	0	0	0
RISK ARBITRAGE	201,182,307	-17,761	201,164,545	0	0	0
RISK ARBITRAGE	17,224	0	17,224	0	0	0
UNASSIGNED	20,669,779	-20,669,779	0	0	0	0
UNASSIGNED	0	0	0	0	-17,307,016	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-199,973,358	15,751,187
RISK ARBITRAGE	0	0	0	0	-46,036,243	46,036,243
UNASSIGNED	426,364,349	0	426,364,349	0	0	0
UNASSIGNED	171,972,435	0	171,972,435	0	0	0
Principal India	35,118,749	0	35,118,749	0	0	0
Principal Japan	13,676,773	0	13,676,773	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	46,105,887	-10,192,028	35,913,859	0	-12,701,915	6,314,974
JAPAN OTC	17,094,560	0	17,094,560	0	-16,626,345	2,572,147
Proprietary Vol Asia	189,560,276	0	189,560,276	0	-259,031	0
Proprietary Vol Asia	14,899,284	0	14,899,284	0	0	0
UNASSIGNED	234,534,916	-3,404,522	231,130,393	0	0	0
UNASSIGNED	122,437,760	-42,854	122,394,906	0	-31,864,747	0
PROP VOL JAPAN	265,413	0	265,413	0	0	0
JAPAN OTC	52,108,391	0	52,108,391	0	-40,155	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	5,722,362	-2,247,007	3,475,355	0	-5,119,353	2,931,996
UNASSIGNED	0	0	0	0	-37,001,310	0
UNASSIGNED	46,211,628	-18,182,693	28,028,935	0	-17,911,779	0
CONVERTIBLES	740,698,936	-20,716,753	719,982,183	5,415,782	-113,348,153	48,083,055
UNASSIGNED	97,383,051	0	97,383,051	0	0	0
CREDIT-TRADING	43,748,070	0	43,748,070	0	0	0
CONVERTBLE_LD	126,728,106	0	126,728,106	0	0	0
CONVERTBLE_LD	1,535,184	0	1,535,184	0	0	0
GTS	18,266,383	0	18,266,383	0	0	0
GTS	200,165,412	0	200,165,412	0	0	0
GTS	241,871,879	0	241,871,879	0	0	0
RISK ARB ASIA DESK	71,130,921	0	71,130,921	0	-36,129,600	17,919,541
RISK ARB ASIA DESK	0	0	0	0	0	0
RISK ARB ASIA DESK	0	0	0	0	0	0
RISK ARB ASIA DESK	162,950,529	-5,806,967	157,143,563	0	-8,599,135	8,599,135
UNASSIGNED	0	0	0	0	0	0
CAPITAL MARKETS ARBITRAGE	289,034,746	0	289,034,746	17,346,664	-212,457,428	41,649,626
CAPITAL MARKETS ARBITRAGE	10,115,365	-6,459,972	3,655,394	0	-4,801,925	811,300
UNASSIGNED	40,000,000	0	40,000,000	0	0	0
CAPITAL ARBITRAGE	32,555,866	0	32,555,866	0	0	0
LBIE DAILY BOND	209,224,725	-4,534	209,220,192	0	-206,986,802	95,740,595
KS EQUITY	39,499,843	-1,427	39,498,416	0	0	0
INDIA	0	0	0	0	-1,200,000	0
JF CREDIT	14,767,989	-4,475,513	10,292,476	0	-12,732,532	11,927
CREDIT	52,742,986	-6,974,674	45,768,312	0	-14,517,120	9,841
MP PRIVATE EQUITY	15,000,000	0	15,000,000	0	0	0
AD LOANS	134,481,580	0	134,481,580	0	0	0
CREDIT	48,116,060	0	48,116,060	0	0	0
UNASSIGNED	0	0	0	0	0	0
RISK ARB EUROPE	2,106,300	0	2,106,300	0	0	0
GTS	46,369,877	-21,000,647	25,369,229	16,090,899	0	0
GTS	22,222,567	-3,704	22,218,863	5,450,011	-8,590,857	3,589,319
GTS	30,494,543	0	30,494,543	0	-7,385,759	1,241,510
GTS	87,661	0	87,661	0	0	0
GTS	14,304,250	0	14,304,250	0	-9,794,867	9,794,867
GTS	60,287,832	-1,573,892	58,713,940	0	-7,421,178	4,211,705
GTS	0	0	0	0	-1,665,300	0
GTS	114,386,233	0	114,386,233	0	-9,711,581	5,835,336
GTS	12,705,616	0	12,705,616	0	0	0
GTS	18,093	0	18,093	0	0	0
GTS	5,608,372	0	5,608,372	0	0	0
GTS	3,287,250	-855,000	2,432,250	0	0	0
UNASSIGNED	30,295,445	0	30,295,445	0	0	0
UNASSIGNED	2,658,614	0	2,658,614	0	0	0
UNASSIGNED	-160,432,910	0	-160,432,910	0	0	0
UNASSIGNED	-224,127,318	0	-224,127,318	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	160,432,910	0	160,432,910	0	0	0
UNASSIGNED	224,127,318	0	224,127,318	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	24,526,103	0	24,526,103	0	0	0
UNASSIGNED	9,664,839	0	9,664,839	0	0	0
UNASSIGNED	3,516,655	0	3,516,655	0	0	0
	160,880,187	0	160,880,187	0	0	0
UNASSIGNED	22,091,962	0	22,091,962	0	0	0
UNASSIGNED	12,894,073	0	12,894,073	0	0	0
UNASSIGNED	1,642,997,921	0	1,642,997,921	0	0	0
UNASSIGNED	408,325,697	0	408,325,697	0	0	0
HY LOANS: SYND IBD	3,064,773	0	3,064,773	0	0	0
UNASSIGNED	118,102,648	0	118,102,648	0	0	0
UNASSIGNED	207,432,331	0	207,432,331	0	-6,245	0
UNASSIGNED	20,382,358	0	20,382,358	0	0	0
UNASSIGNED	248,317,581	0	248,317,581	0	-5,935	0
FRLS: REAL ESTATE	155,189,000	0	155,189,000	0	-7,540	0
UNASSIGNED	70,456,950	0	70,456,950	0	0	0
UNASSIGNED	4,595,906	0	4,595,906	0	0	0
UNASSIGNED	101,924,560	0	101,924,560	0	0	0
UNASSIGNED	10,760,184	0	10,760,184	0	0	0
UNASSIGNED	24,980,036	-576,026	24,404,010	0	0	0
UNASSIGNED	21,135	-6,752	14,383	0	0	0
UNASSIGNED	459,624,397	0	459,624,397	0	0	0
High Grade Credit	55,779,097	0	55,779,097	0	0	0
UNASSIGNED	12,775,789	0	12,775,789	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	34,275,988	0	34,275,988	0	0	0
UNASSIGNED	698,043,694	-177,274	697,866,420	0	-6,567	1,815
UNASSIGNED	21,518,116	0	21,518,116	0	0	0
UNASSIGNED	32,271,895	0	32,271,895	0	-22	0
UNASSIGNED	696,322,539	0	696,322,539	0	0	0
UNASSIGNED	1,352,739	0	1,352,739	0	0	0
HG FIRM RELATIONSHIP LOANS	58,826,649	0	58,826,649	0	0	0
HG FIRM RELATIONSHIP LOANS	98,771,624	0	98,771,624	0	0	0
HG FIRM RELATIONSHIP LOANS	368,726,129	0	368,726,129	0	0	0
UNASSIGNED	18,942,058	0	18,942,058	0	0	0
UNASSIGNED	17,301,121	0	17,301,121	0	0	0
HY FIRM REL LOANS	23,830,168	0	23,830,168	0	0	0
UNASSIGNED	622,304	0	622,304	0	0	0
UNASSIGNED	58,959,957	0	58,959,957	0	0	0
UNASSIGNED	87,821,345	0	87,821,345	0	0	0
UNASSIGNED	-11,915,084	0	-11,915,084	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	-281,283,790	0	-281,283,790	0	0	0
CONVERTS	-1,576,645	-145,340	-1,721,985	0	-663,491	79
CONVERTS	33,398,689	-11,359,768	22,038,921	0	-11,236,105	12,818,288
CONVERTS	-9,489,355	0	-9,489,355	0	0	0
CONVERTS	606,454	0	606,454	0	0	0
CONVERTS	20,139,389	0	20,139,389	0	0	0
OTHER	57,406,717	0	57,406,717	0	-168,143,854	0
OTHER	0	0	0	0	-39,095	18,730
OTHER	0	0	0	0	-7	0
OTHER	646,222	0	646,222	0	-355	0
CONVERTIBLES	342,804,217	0	342,804,217	18,467,759	-118,457,616	12,948,190
PRO CREDIT	283,282,706	-582,355	282,700,351	0	-88,685,066	38,161,787
PRO VOL	753,324,872	-9,494,946	743,829,925	28,357,112	-409,885,439	147,953,768
PRO VIEW	68,252,979	-62,045,871	6,207,108	0	-30,604,573	22,922,128
FACIL WASH	23,287,678	0	23,287,678	0	-20,099,604	2,828,279
FINANCIALS	149,107,943	-20,475,823	128,632,120	2,613,496	-100,906,918	2,716,926
UNASSIGNED	63,562,106	-11,459,684	52,102,422	0	-4,194,196	0
MANDATORIES	1,313,214	0	1,313,214	0	-790,900	422,603
TECHNOLOGY	220,231,959	-3,634,563	216,597,397	2,436,162	-120,595,595	48,447,774
TELECOM	159,822,075	-6,448,892	153,373,183	0	-77,078,128	25,689,846
INDUSTRIALS	135,780,410	-15,727,899	120,052,511	0	-105,942,585	31,994,506
UNASSIGNED	60,754,002	-1,447,586	59,306,416	7,560,466	-24,985,878	12,359,644
UNASSIGNED	2,969,004	-579,297	2,389,707	0	-2,408,404	490,799
CONVERTS	111,691,662	-2,073,433	109,618,229	0	-61,148,999	21,080,261
CONVERTS	27,383,833	-2,388,481	24,995,353	0	-25,574,397	4,561,620
CONVERTIBLES	68,036,090	-55,649,472	12,386,618	3,162,073	-52,237,950	39,141,855
UNASSIGNED	0	0	0	0	-20,646,338	4,882,953
UNASSIGNED	0	0	0	0	-5,195,246	1,228,699
OTHER	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
OTHER	-9,181	0	-9,181	0	0	0
PRO CREDIT	1,884,000	0	1,884,000	0	0	0
UNASSIGNED	8,162,184	0	8,162,184	0	-12,491	0
UNASSIGNED	131,621,578	0	131,621,578	0	0	0
UNASSIGNED	167,255,435	0	167,255,435	0	-15,080	0
UNASSIGNED	387,327,436	0	387,327,436	0	0	0
UNASSIGNED	40,764,716	0	40,764,716	0	0	0
UNASSIGNED	39,934,851	0	39,934,851	0	0	0
UNASSIGNED	520,901,771	0	520,901,771	0	-56,113,343	0
UNASSIGNED	140,913,898	0	140,913,898	0	0	0
UNASSIGNED	9,191,811	0	9,191,811	0	0	0
UNASSIGNED	203,849,120	0	203,849,120	0	0	0
UNASSIGNED	20,067,479	0	20,067,479	0	0	0
UNASSIGNED	975,177	0	975,177	5	-22	0
UNASSIGNED	22,730,059	0	22,730,059	0	0	0
UNASSIGNED	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0	0	0	0
TECHNOLOGY	0	0	0	0	0	0
TECHNOLOGY	-4,664,642	0	-4,664,642	0	0	0
TECHNOLOGY	4,210,787	-63,040	4,147,747	0	0	0
SMALL CAP	24,216,553	0	24,216,553	0	0	0
SPECIAL SITUATIONS	48,191,884	-7,888,822	40,303,062	0	0	0
TECHNOLOGY	0	0	0	0	-2,967,860	493,385
TECHNOLOGY	25,952,844	-7,234,650	18,718,194	0	-24,731,975	12,403,894
L/S DISCONTINUED STRAT	92	-92	0	0	0	0
HEALTHCARE	39,370,585	-16,783,778	22,586,807	0	-23,848,906	7,717,106
SMALL CAP	66,677,030	-22,902,676	43,774,354	0	-58,529,482	14,674,315
MID CAP	10,418,275	-9,069,950	1,348,325	0	-15,506,250	4,105,569
ALL CAP	275,814,181	-123,977,289	151,836,892	175,073	-211,216,295	141,761,731
SPECIAL SITUATIONS	203,947,650	-43,479,423	160,468,227	2,849,341	-162,451,482	120,517,634
LEHMAN LONG / SHORT	25,705,633	0	25,705,633	0	-1,408,800	66,143
LEHMAN LONG / SHORT	5,000,004	0	5,000,004	0	0	0
OPPORTUNITY FUND	24,142	0	24,142	0	0	0
OPPORTUNITY FUND	-2,165	0	-2,165	0	0	0
OPPORTUNITY FUND	0	0	0	0	-3,238	0
OPPORTUNITY FUND	318,500	0	318,500	0	-281,400	0
OPPORTUNITY FUND	2,500	-142	2,358	0	0	0
OPPORTUNITY FUND	980,755	0	980,755	0	0	0
OPPORTUNITY FUND	4,725,506	0	4,725,506	0	0	0
UNASSIGNED	-104,450,501	0	-104,450,501	0	0	0
IGP	94,601,078	-43,495,282	51,105,796	0	-87,033,443	78,306,497
IGV	251,012,141	-86,498,742	164,513,399	0	-145,162,247	98,844,051
IGN	573,000	0	573,000	0	-4,342,587	1,849,027
IGO	14,559,752	0	14,559,752	0	-1,304,000	0
UNASSIGNED	6,084,950	0	6,084,950	0	0	0
UNASSIGNED	0	0	0	0	-22,074,000	22,074,000
UNASSIGNED	7,924,000	-7,924,000	0	0	0	0
UNASSIGNED	0	0	0	0	-9,688,140	0
UNASSIGNED	30,182,412	-1,294	30,181,119	0	0	0
UNASSIGNED	6,817,356	-6,817,356	0	0	0	0
UNASSIGNED	2,913,400	-2,913,400	0	0	0	0
BASIC MATERIALS	4,594,471	-95,926	4,498,545	0	-1,858,250	1,858,250
BASIC MATERIALS	10,676,250	-466,319	10,209,931	0	-10,468,334	10,169,965
BASIC MATERIALS	0	0	0	0	-2,705	2,705
BASIC MATERIALS	10,430	-10,430	0	0	0	0
BASIC MATERIALS	0	-95,712	0	0	0	0
BASIC MATERIALS	11,716	-11,716	0	0	-588	588
UNASSIGNED	-54,290,070	0	-54,290,070	0	0	0
BASIC MATERIALS	62,234,511	0	62,234,511	0	0	0
ELECTRONIC CLIENT SERVICES	0	0	0	0	-260	260
ELECTRONIC CLIENT SERVICES	121	0	121	0	-33,390	6,864
ELECTRONIC CLIENT SERVICES	16,078	-7,036	9,042	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CONSUMERS	7,196	-6,224	972	0	-15,584	15,052
CONSUMERS	0	0	0	0	-8,218,450	20,289
CONSUMERS	3,199	-3,199	0	0	-11,455	886
CONSUMERS	106,404	-105,451	953	0	-72,863	39,577
CONSUMERS	0	0	0	0	-86,136	86,136
CONSUMERS	133,291	-129,695	3,596	0	-22,511	20,913
CONSUMERS	8,122,000	-6,106,818	2,015,182	0	-187,124	209
CONSUMERS	0	0	0	0	-2,004,500	4,949
CONSUMERS	-628,290	0	-628,290	0	0	0
EMG	31,012	-182	30,830	0	-1,353,066	20,294
EMG	8,911,824	-169,936	8,741,888	0	-1,297,698	454,834
EMG	237,284	-205,007	32,277	0	-784	0
EMG	1,092	0	1,092	0	0	0
EMG	52,922	-41,946	10,976	0	-26,985	13,561
EMG	0	0	0	0	-2,901	0
EMG	13,561	-13,561	0	0	-121	121
EMG	5,110,831	-699,591	4,411,240	0	-5,007,281	5,007,281
EMG	1,811,284	-723,233	1,088,051	0	-444	444
EMG	43	0	43	0	0	0
EMG	1,000	-1	999	0	0	0
UNASSIGNED	45	0	45	0	0	0
EMG	46,023	-1,472	44,551	0	0	0
EMG	1,269,041	-1,269,041	0	0	-852,000	852,000
EMG	4,942,044	-2,862,602	2,079,442	0	-7,554,691	3,199,188
EMG	0	0	0	0	-654	0
ENERGY	154	-147	7	0	0	0
ENERGY	102,736	-50,856	51,880	0	-231,897	111,530
ENERGY	74,208	-25,848	48,360	0	-5,243,662	412
UNASSIGNED	66,250	-66,250	0	0	-6,083,600	6,083,600
ENERGY	0	0	0	0	-59,158	15,445
UNASSIGNED	156,200	0	156,200	0	0	0
UNASSIGNED	8,800	0	8,800	0	0	0
Financials	21,479	-21,479	0	0	-2,353	2,353
Financials	0	0	0	0	-1,665	1,665
Financials	23,428,310	-12,126,315	11,301,995	0	-3,865,160	3,865,160
Financials	468,305	-94,000	374,305	0	-123,611	52,495
Financials	7,050,500	-1,733,400	5,317,100	0	0	0
Financials	91,762	-91,718	45	0	-23,325	21,195
Financials	35,465,790	-1,380,657	34,085,133	0	0	0
Financials	53,809	-53,809	0	0	-9,736	9,202
Financials	9,135,390	-6,434,435	2,700,955	0	0	0
Financials	0	0	0	0	-965,612	550,358
Financials	0	0	0	0	-8,994	665
HEALTHCARE	122,838	-117,735	5,103	0	-208,911	155,608
HEALTHCARE	567,032	-449,914	117,118	0	-673,010	60,747
HEALTHCARE	0	0	0	0	-26,058,701	16,013,803

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HEALTHCARE	17,745	-17,745	0	0	0	0
HEALTHCARE	8,839,800	-5,157,130	3,682,670	0	-4,200	2,445
HEALTHCARE	0	0	0	0	0	0
ATS PLATFORM	112,535	-109,381	3,154	0	0	0
OTHER	0	0	0	0	0	0
OTHER	0	0	0	0	-1,126	1,126
OTHER	61,866	0	61,866	0	0	0
OTHER	14,887,320	-14,887,320	0	0	0	0
OTHER	295,003	-177,835	117,168	0	-219,538	153,845
OTHER (NYX)	92,577,738	0	92,577,738	0	0	0
OTHER (BATS)	64,800,000	0	64,800,000	0	0	0
SINGLE STOCK	623,942	-22,974	600,968	0	0	0
SINGLE STOCK	221,915	-42,607	179,308	0	-267,651	75,741
UNASSIGNED	0	0	0	0	-12,984,600	340,599
UNASSIGNED	18,901,948	-1,130,835	17,771,113	0	0	0
UNASSIGNED	317	-317	0	0	0	0
TECHNOLOGY	499,384	-492,621	6,763	0	-69,323	64,064
UNASSIGNED	0	0	0	4,131,386	-423	0
UNASSIGNED	85,607	0	85,607	2,869	-147,828	0
TECHNOLOGY	540,643	-105,843	434,800	0	-1,621,165	86,568
TECHNOLOGY	0	0	0	0	-873,312	310,882
TECHNOLOGY	60,786	-60,786	0	0	0	0
TECHNOLOGY	31,858,019	-20,603,831	11,254,188	2,561	-45,915,308	42,488,469
TECHNOLOGY	307,849	-156,278	151,572	5,540	-3,662	3,662
TECHNOLOGY	65,338	-64,180	1,159	0	-487,827	364,891
TECHNOLOGY	2,748,213	-295,741	2,452,472	0	-299,523	243,350
TECHNOLOGY	257,453	-60,678	196,774	0	-33,007	11,467
TECHNOLOGY	-619,968	0	-619,968	0	0	0
TELECOM	0	0	0	0	-8,714,657	8,714,657
TELECOM	0	0	0	0	-3,179,434	2,560,698
TELECOM	5,135,000	-2,248,196	2,886,804	0	-3,371,400	3,350,158
TELECOM	18,344	-18,339	5	0	-831	831
TELECOM	129,474	-129,474	0	0	-10,215	10,215
TELECOM	2,262,884	-2,262,884	0	0	-282,500	105,655
TELECOM	0	0	0	0	-193,258	193,258
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	2,227	0	2,227	0	-2,145	0
UNASSIGNED	9	0	9	0	0	0
BROKER DEALER	976,576	-937,362	39,215	0	-4,934	0
BROKER DEALER	114,291	-23,410	90,880	0	-46,939	19,846
BROKER DEALER	14,982	-14,982	0	0	-8,828	8,828
UNASSIGNED	-4,196,134	0	-4,196,134	0	0	0
UNASSIGNED	17,752,359	-6,214,171	11,538,188	0	-6,424,999	0
EVENT DRIVEN AMER	0	0	0	0	0	0
EVENT DRIVEN AMER	0	0	0	0	0	0
EVENT DRIVEN AMER	95,011,626	-20,083,664	74,927,962	2,917,273	-88,159,219	29,602,373

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
RISK ARB	1,421,910	0	1,421,910	0	0	0
EVENT DRIVEN AMER	9,274,321	-5,717,914	3,556,407	0	-12,647,900	6,904,875
EVENT DRIVEN AMER	197,484,950	-56,102,861	141,382,090	0	-69,101,065	30,228,419
EVENT DRIVEN AMER	38,010,009	-8,649,883	29,360,126	0	-44,140,582	29,487,374
EVENT DRIVEN AMER	0	0	0	0	-4	4
EVENT DRIVEN AMER	0	0	0	0	-4,380,927	823,039
EVENT DRIVEN AMER	15,554,415	-13,468,493	2,085,922	0	-6,168,315	3,985,279
EVENT DRIVEN AMER	-4,422,243	0	-4,422,243	0	0	0
Dispersion	125,794,730	-74,795,863	50,998,867	3,980,403	-431,851,467	341,421,527
FLOW	87,126,277	-59,928,028	27,198,250	0	-186,851,881	184,061,128
Dispersion	10,647,182	-7,411,714	3,235,468	31,449	-7,132,577	6,884,774
ETFS	6,959,021	-11,424	6,947,597	0	-7,001,121	6,283,789
ETFS	2,920,185	-702	2,919,484	0	-2,940,198	2,724,154
ETFS	622,531	-505,141	117,390	0	-66,382,507	37,734,979
ETFS	1,992,192	-1,073	1,991,119	0	-2,052,075	1,943,789
ETFS	247,129	-13,572	233,558	0	-261,149	215,207
ETFS	5,168,333	-5,167,340	994	0	-5,112,111	2,783,254
ETFS	309,652	-308,809	843	0	-438,702	388,124
ETFS	108,275	-103,575	4,700	14	-27,432	26,456
ETFS	909,314	-631,939	277,375	0	-892,580	746,299
ETFS	1,382,982	-1,264,414	118,568	414	-1,631,741	397,855
ETFS	5,744,010	0	5,744,010	0	-5,731,150	4,679,827
ETFS	6,097,878	0	6,097,878	0	-6,102,637	5,150,293
ETFS	5,282,720	-132	5,282,588	0	-5,260,657	4,637,217
ETFS	860,225	-857,480	2,744	0	0	0
ETFS	127,200	-121,943	5,257	0	-265,181	244,346
ETFS	1,375,675	-1,298,870	76,805	0	-1,319,934	52,665
ETFS	11,712,976	0	11,712,976	0	-11,640,778	10,711,251
ETFS	10,153,433	-9,957,259	196,174	0	-10,221,161	10,221,161
ETFS	2,056,881	0	2,056,881	0	-1,958,404	1,711,327
ETFS	3,657,041	0	3,657,041	0	-3,496,551	3,296,892
ETFS	8,907,821	0	8,907,821	0	-8,866,959	7,633,681
ETFS	2,270,245	-2,175,139	95,106	180	-12,065,966	74,274
ETFS	37,462,854	-37,270,681	192,173	0	-13,554,954	13,554,954
ETFS	245	-245	0	0	-64,881	0
ETFS	36,782,741	-35	36,782,706	0	-36,703,967	34,708,477
ETFS	2,676,611	0	2,676,611	0	-2,834,188	2,513,022
ETFS	2,244,770	0	2,244,770	0	-2,235,743	1,833,180
ETFS	14,969,877	-5,052,094	9,917,783	0	-15,068,662	12,910,957
ETFS	2,544	-1,782	762	0	-799,760	736,976
ETFS	13,483,674	-2,479,294	11,004,380	0	-13,492,411	9,725,821
ETFS	37,030	-37,030	0	0	-122	122
ETFS	50,860,098	-49,265,326	1,594,772	9,116	-9,217,528	9,217,528
ETFS	20,483,640	0	20,483,640	0	-20,545,792	18,000,117
ETFS	654,345	-575,305	79,041	165	-528,995	522,992
ETFS	623,024	-592,927	30,098	0	-932,240	932,240

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
ETFS	3,972,314	-3,686,648	285,666	0	-4,037,280	18,611
ETFS	3,871,725	-225,502	3,646,223	0	-3,894,084	3,705,701
ETFS	617,962	0	617,962	0	-5,220,958	5,220,958
ETFS	3,553,533	-3,553,533	0	0	-3,651,505	3,486,344
ETFS	12,195,440	-331,265	11,864,175	0	-11,851,656	10,324,971
ETFS	29,230,810	-1,028,509	28,202,301	0	-29,367,803	28,782,317
ETFS	5,558,318	-149,843	5,408,475	0	-6,144,400	3,371,350
ETFS	583,642,724	-553,865,947	29,776,777	57,155	-62,790,926	13,925,703
ETFS	963,192	-474,054	489,137	0	-882,636	779,606
ETFS	297	0	297	0	-23,804	22,366
ETFS	18,614,974	0	18,614,974	0	-18,543,042	18,433,762
ETFS	7	-7	0	0	-515,108	508,320
ETFS	1,428	0	1,428	0	-1,737,186	1,699,115
ETFS	10,196,270	-9,650,639	545,631	747	-10,093,388	6,131,407
ETFS	0	0	0	0	-1,952,399	1,201,446
ETFS	2,709	-2,672	37	0	-1,032,084	1,032,084
ETFS	3,085,902	-3,034,738	51,164	0	-3,970,068	3,861,572
ETFS	1,986,811	-897,708	1,089,103	0	-1,929,560	1,326,807
ETFS	2,496,111	0	2,496,111	0	-2,362,894	1,648,204
ETFS	986,711	-6,287	980,424	0	-1,094,714	624,697
ETFS	11,764	-3,371	8,394	0	0	0
ETFS	10,120,973	-733,225	9,387,748	0	-79,973,352	55,056,107
ETFS	587,352	-577,142	10,210	0	-190,317	183,653
ETFS	0	0	0	0	-25,530,352	22,747,379
ETFS	146,745,006	-95,221,868	51,523,138	0	-215,472	215,472
ETFS	6,472,686	0	6,472,686	0	-6,483,949	4,787,732
ETFS	3,637,500	0	3,637,500	0	-3,624,606	3,287,629
ETFS	6,823,040	0	6,823,040	0	-6,716,192	4,721,421
ETFS	13,932,500	-445	13,932,055	0	-13,910,026	12,119,730
ETFS	1,710,356	0	1,710,356	0	-1,640,676	1,490,139
ETFS	1,855,495	-1,782,145	73,351	0	-1,863,500	0
ETFS	6,483,896	-1,717	6,482,179	0	-13,672,593	10,525,866
ETFS	0	0	0	0	-349,253	219,469
ETFS	20,130,002	-873	20,129,129	0	-6,500,825	3,949,671
ETFS	11,487,000	0	11,487,000	0	-11,433,355	8,571,398
ETFS	4,398,000	0	4,398,000	0	-4,262,953	3,528,683
ETFS	1,680,588	0	1,680,588	0	-1,519,314	1,372,158
ETFS	3,156,284	-95,267	3,061,017	0	-3,289,242	1,742,991
ETFS	2,899,970	0	2,899,970	0	-2,967,390	2,342,321
ETFS	7,424,365	-6,689,532	734,833	2,163	-853,774	853,774
ETFS	5,488,596	-5,314,860	173,737	0	-4,248,090	4,248,090
ETFS	571,684	-540,521	31,163	0	-572,454	0
ETFS	3,927,585	0	3,927,585	0	-4,035,684	3,193,801
ETFS	13,496,784	-13,085,618	411,166	0	-14,179,004	14,179,004
ETFS	150,572	-148,610	1,962	0	-143,120	143,120
ETFS	0	0	0	0	-188,757	179,319

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
ETFS	10,773,073	-838,904	9,934,169	0	-10,787,907	9,430,856
ETFS	200	-179	20	0	0	0
ETFS	1,933,585	0	1,933,585	0	-1,800,796	1,359,818
ETFS	2,859,308	0	2,859,308	0	-2,898,946	1,816,757
ETFS	4,951,823	-2,843	4,948,980	0	-4,930,905	4,223,283
ETFS	3,466,740	-3,115,585	351,155	0	-1,595,435	0
ETFS	5,923,106	0	5,923,106	0	-5,830,143	4,601,746
ETFS	907,227	-890,465	16,761	0	-923,064	923,064
ETFS	289	-289	0	0	-41,905	40,026
ETFS	2,970,726	-2,970,726	0	0	-7,548,120	7,521,031
ETFS	6,256,254	-3,206,928	3,049,326	0	-6,430,153	3,490,754
ETFS	486	-469	16	0	-297,306	0
ETFS	1,109,345	-1,109,345	0	0	-2,301,566	2,301,566
ETFS	9,876,364	-115,205	9,761,159	0	-9,962,498	6,187,600
ETFS	0	0	0	0	-26,772	26,772
ETFS	0	0	0	0	-295,440	295,440
ETFS	2,091,741	0	2,091,741	0	-2,037,742	1,191,222
ETFS	1,971,901	-1,971,901	0	0	-2,078,200	1,503,882
ETFS	18,507,502	-8	18,507,494	0	-18,024,758	16,120,278
ETFS	12,818,061	-440	12,817,621	0	-12,838,170	10,436,370
ETFS	1,286,910	0	1,286,910	0	-1,284,581	1,210,582
ETFS	0	0	0	0	-914,961	857,423
ETFS	31	-31	0	0	-589	378
ETFS	2,434,284	0	2,434,284	0	-2,437,862	1,925,991
ETFS	5,925,294	0	5,925,294	0	-5,657,764	4,222,523
ETFS	749	-712	37	0	-1,611,329	0
ETFS	2,631,992	0	2,631,992	0	-2,646,271	1,745,500
ETFS	910,046	0	910,046	0	-1,481,001	1,016,718
ETFS	1,851,660	0	1,851,660	0	-1,914,132	1,516,907
ETFS	4,180,556	0	4,180,556	0	-4,236,440	2,576,089
ETFS	0	0	0	0	-34,465	20,739
ETFS	1,777,974	0	1,777,974	0	-1,585,318	1,313,511
ETFS	78,286	-78,188	99	0	0	0
ETFS	0	0	0	0	-706,824	574,959
ETFS	339,500	0	339,500	0	-217,251	197,313
ETFS	1,002,582	0	1,002,582	0	-1,159,942	933,391
ETFS	0	0	0	0	-236,537	193,069
ETFS	754,748	0	754,748	0	-873,689	748,496
ETFS	0	0	0	0	-284,370	181,639
ETFS	68,515	-68,515	0	0	0	0
ETFS	6,727	-6,674	52	0	0	0
ETFS	3,841,020	-119,709	3,721,311	0	-3,774,549	3,393,369
ETFS	2,619,880	-238,019	2,381,861	0	-2,462,780	1,484,714
ETFS	3,435,009	-122,009	3,313,000	0	-3,407,323	2,068,243
ETFS	0	0	0	0	-35,259	35,259
ETFS	598,252	-122,822	475,430	0	-466,515	291,306

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
ETFS	2,884,748	-30	2,884,719	0	-2,682,666	2,333,299
ETFS	1,079,521	-678	1,078,843	0	-1,229,981	644,463
ETFS	10,389,403	-93	10,389,309	0	-10,208,040	8,890,090
ETFS	172,498	-172,498	0	0	-599,548	545,584
ETFS	12,779,968	-3,017,436	9,762,532	0	-12,092,031	7,147,783
ETFS	4,849,392	-17,299	4,832,092	0	-4,912,861	4,291,617
ETFS	36,802,244	-340	36,801,904	0	-9,502,196	8,333,797
ETFS	6,592,497	-1,866,356	4,726,141	0	-6,503,171	5,085,104
ETFS	5,011,085	-29,705	4,981,380	0	-3,846	2,468
ETFS	10,472,300	-9,116	10,463,184	0	-10,722,779	8,515,705
ETFS	264,676	-257,286	7,390	0	-57,573	56,953
ETFS	11,487,382	-1,646,777	9,840,605	0	-11,530,435	9,408,067
ETFS	4,770,462	0	4,770,462	0	-4,781,796	3,766,767
ETFS	0	0	0	0	-59,052	59,052
ETFS	1,291,373	-1,291,373	0	0	-1,290,544	1,198,709
ETFS	25,746	-21,958	3,789	0	-8,830,413	8,466,455
ETFS	208	-94	114	0	-80,140	80,140
ETFS	72,293	-71,916	377	0	-58,894,657	36,870,999
ETFS	0	0	0	0	-1,171,401	992,779
ETFS	15,432,260	0	15,432,260	0	-15,193,356	14,237,405
ETFS	3,094	-1,342	1,752	0	-267	157
ETFS	3,539,578	-261	3,539,317	0	-3,360,024	2,693,582
ETFS	176,863	-176,863	0	0	-4,726,256	4,308,995
ETFS	24,520,869	-13	24,520,856	0	-24,319,070	19,248,331
ETFS	13,919,806	-19,756	13,900,051	0	-54,444	27,956
ETFS	0	0	0	0	0	0
INDEX	62,494,597	-62,494,597	0	0	0	0
INDEX	-982,059,473	-13,066,410	-995,125,882	0	-26,162,832	19,206,658
INDEX	18,279,161	-1,493,727	16,785,433	0	-20,041,900	9,526,984
INDEX	1,356,897,815	-282,165,818	1,075,631,997	0	-1,355,177,409	386,257,148
OTHER	5,856,139	-2,378,086	3,478,053	28,155	-3,640,047	3,640,047
INDEX	8,652,500	-700,698	7,951,802	0	-2,550,000	337,991
INDEX	107,299,855	-58,929,050	48,370,805	0	-137,113,155	101,695,597
INDEX	100,582,135	-81,591,995	18,990,140	0	-51,757,895	51,386,527
INDEX	15,663,750	-3,628,498	12,035,252	0	-31,844,500	29,732,000
INDEX	2,585,260	-962,334	1,785,742	0	-9,231,568	882,102
INDEX	0	0	0	0	-2	2
INDEX	198,822,930	-168,628,696	30,194,234	0	-54,706,245	54,706,245
Dispersion	646,419,963	-269,678,201	376,741,761	6,294,884	-491,595,113	358,252,569
Index Arb	510,627,806	-426,823,273	83,804,533	3,875,546	-1,729,272	1,069,106
Index Arb	116,047	-95,339	20,708	0	-125	12
Index Arb	84	-84	0	0	0	0
Index Arb	140,014	-130,368	9,646	0	0	0
Index Arb	14,637	-14,674	-37	0	-89,867	18,873
UNASSIGNED	3,654,188	-3,611,200	42,988	0	-389,459	161
OTHER	423,918,086	0	423,918,086	0	-16,567,681	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	33,844,028	0	33,844,028	0	-108,901,275	0
UNASSIGNED	25,507,289	-3,379,889	22,127,488	0	-30,450,552	24,309,081
OTHER	554,236	-554,236	0	0	0	0
OTHER	22,265,180	-7,487,706	14,777,474	0	-868,000	283,507
UNASSIGNED	54	-54	0	0	0	0
VOLATILITY	3,107,156	-2,223,075	884,081	0	-1,204,896	1,046,137
OTHER	141,316	-141,316	0	0	0	0
OTHER	43,250,170	-28,495,296	14,754,874	0	-93,570,356	81,790,290
FLOW	3,135,000	-490,000	2,645,000	0	-2,440,000	2,440,000
FLOW	3,892,710	-1,792,168	2,100,542	0	0	0
FLOW	437,455	-236,125	201,330	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	-9,374,255	0	-9,374,255	0	0	0
TELECOM	42,186,181	-6,726,702	35,459,479	0	0	0
TELECOM	0	0	0	0	-112,439,387	0
PRINCIPAL	6,295,466	-2,048,333	4,247,133	0	-8,349,010	2,503,142
HEALTHCARE	571,585,011	-215,396,613	356,189,248	28,102,609	-377,952,989	126,085,259
CONSUMER	4,000	-632	3,368	0	-1,519,000	1,515,000
HEALTHCARE	6,292,749	-4,662,454	1,630,295	0	-3,366,193	1,630,245
PRINCIPAL	488,841	-184,765	304,075	0	-725,814	585,496
OTHER	448,823,554	-233,320,823	215,502,732	0	-572,770,127	391,148,209
Retail	276,548,227	-147,554,106	129,003,329	0	-356,319,128	104,290,953
ENERGY	441,854,660	-96,228,728	345,625,932	4,169,845	-777,049,963	311,127,548
Financials	696,502,437	-261,978,701	434,524,136	2,027,725	-437,864,621	170,404,673
TECHNOLOGY	-689,977,035	-132,296,185	-822,273,220	0	-591,157,712	234,550,045
SEMICONDUCTORS	427,908,629	-160,927,897	266,980,732	11,918,670	-495,080,288	210,816,584
TECHNOLOGY	161,670,546	-85,346,778	76,323,768	56,589	-75,393,137	32,131,602
OTHER	4,292,245	-2,640,941	1,651,304	0	-5,169,550	4,028,235
TECHNOLOGY	4,579,328	-4,579,304	23	0	-1,325,838	60,257
TELECOM	76,615,986	-17,560,475	59,055,511	0	-3,904,843	733,493
TECHNOLOGY	44,645,309	-3,776,939	40,868,370	0	-46,436,631	46,435,181
OTHER	669	-665	4	0	-978	693
OTHER	201,143,815	-143,213,294	57,930,521	0	-101,422,617	96,154,223
CONSUMER	655,052	-495,892	159,160	0	-835,271	835,271
OTHER	1,774,205	-1,699,919	74,287	0	-7,904,082	7,825,591
Financials	652,420,756	-168,245,411	484,175,346	0	-223,379,957	154,160,465
ENERGY	167,367,075	-35,445,027	131,922,048	15,930	-60,062,031	40,240,744
OTHER	55,966,800	-13,694,058	42,272,742	0	-81,665,224	50,079,004
Retail	217,912,794	-82,306,438	135,606,356	0	-11,778,030	9,612,333
FLOW	276,454	-276,454	0	0	-10,140,480	10,140,480
HEALTHCARE	0	0	0	0	-125	125
TELECOM	1,462	-2	1,460	0	0	0
MISCELLANEOUS	25,596,815	-14,485,152	11,111,663	71,384	-15,664,145	10,259,550
HEALTHCARE	318,345,782	-109,231,171	209,114,611	0	-70,244,722	34,974,875
SEMICONDUCTORS	305,649,789	-170,307,209	135,342,581	0	-103,083,889	90,842,100
TECHNOLOGY	120,577,602	-83,299,264	37,278,338	0	-52,222,099	52,175,467

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	117,134,818	0	117,134,818	0	-264,465,882	0
G OPEN-CLOSE	93	-28	66	0	-36	36
G OPEN-CLOSE	17,375	-9,035	8,356	86	-12,067	11,931
G OPEN-CLOSE	5,531	-5,197	334	0	-39,664,766	32,116,014
G OPEN-CLOSE	2,558,424	-2,556,847	1,576	0	-2,523,470	2,523,470
G OPEN-CLOSE	23,831	-20,369	3,462	28	-83	82
G VWAP	25,771	-23,160	2,611	0	-6,742	6,017
G VWAP	211,667	-62,824	148,843	0	-29,720	29,720
G VWAP	205,353	-142,889	62,464	0	-433,378	71,291
G VWAP	14,962	-14,088	875	28,418	-75	75
UNASSIGNED	575,292	0	575,292	0	-855,675	0
UNASSIGNED	15,663,588	0	15,663,588	0	-7,111,799	0
PORT TRADING AMERICAS	0	0	0	0	-336	0
PORT TRADING AMERICAS	0	0	0	0	0	0
PORT TRADING AMERICAS	7	0	7	0	0	0
PORT TRADING AMERICAS	0	0	0	0	0	0
PORT TRADING AMERICAS	61,414	-23	61,392	0	-81	4
UNASSIGNED	32,521	0	32,521	5,996,621	-222,115	0
UNASSIGNED	0	0	0	11,605,151	-6,518	0
PORT TRADING AMERICAS	0	0	0	0	-516	0
PORT TRADING AMERICAS	1	-1	0	0	0	0
UNASSIGNED	0	0	0	2,367,022	0	0
PORT TRADING AMERICAS	504,373	-440,370	64,207	0	-1,578,897	1,176,681
PORT TRADING AMERICAS	0	0	0	0	-395,176	367,301
PORT TRADING AMERICAS	81,794	-81,794	0	0	0	0
PORT TRADING AMERICAS	974	-974	0	0	-775,000	775,000
PORT TRADING AMERICAS	20,202	0	20,202	0	-68	68
PORT TRADING AMERICAS	152,261	-176,677	0	0	-6,294	6,294
PORT TRADING AMERICAS	103,717	-88,724	14,993	0	-192,834	178,626
UNASSIGNED	358,416,226	-240,247,491	118,168,735		0	0
UNASSIGNED	-117,779,364	0	-117,779,364	0	0	0
PORT TRADING AMERICAS	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
BLIND RISK	-163,775	0	-163,775	0	0	0
BLIND RISK	1,118,506	-616,078	502,429	0	0	0
SYST-FUND L/S	11	0	11	0	-5	0
SYST-FUND L/S	13,058	0	13,058	0	0	0
SYST- OTHER	3,125	-3,125	0	0	0	0
SYST-QUANT BOOKS	700	-700	0	0	-737	737
SYST-QUANT BOOKS	1,012,943	-778,533	234,410	0	-2,341,634	2,049,306
SYST-FUND L/S	0	0	0	0	-71	71
SYST- OTHER	0	0	0	0	-1,209	600
SYST-FUND L/S	63	-63	0	0	0	0
SYST-QUANT BOOKS	3,294,505	-2,089,112	1,205,393	0	-54,366	29,262
SYST-QUANT BOOKS	1,614,590	-1,614,590	0	0	0	0
SYST-FUND L/S	2,626	0	2,626	0	-127	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SYST-INDEX EVENTS	3,020,843	-2,738,454	282,389	0	0	0
SYST-QUANT BOOKS	43,457,105	-37,084,606	6,372,499	168,966	-1,816,103	1,135,786
BLIND RISK	67,503,619	-43,723,301	23,780,318	0	-714,694	513,938
SYST-INDEX EVENTS	584	0	584	0	0	0
SYST-FUND L/S	32	-32	0	0	0	0
SYST- OTHER	244	-244	0	0	-10,500	510
SYST-FUND L/S	0	0	0	0	-3	0
SYST-FUND L/S	0	0	0	0	-96	96
UNASSIGNED	1,066,183	-936,660	129,523	0	-753,644	435,556
BLIND RISK	139,516	-61,266	78,250	0	-9,474,536	9,019,664
BLIND RISK	4,301	-665	3,636	0	-6,796	6,796
SYST-FUND L/S	0	0	0	0	-18	18
BLIND RISK	6,374,762	-4,059,538	2,315,224	0	-15,793,631	8,964,441
	0	0	0	46,068	0	0
BLIND RISK	5,935,955	-5,370,785	565,170	0	-12,749	12,515
BLIND RISK	89,571	-43,365	46,206	0	-45,603	45,603
BLIND RISK	4,468,672	-4,138,112	330,560	0	-22,030,769	17,836,076
BLIND RISK	0	0	0	0	-12,954	12,928
BLIND RISK	447	-447	0	0	-21,958	21,958
	0	0	0	6,545	0	0
CONSUMER	15,341,668	-13,399,438	1,942,230	0	-15,043,684	12,301,477
AMM	-1,016,974,437	0	-1,016,974,437	0	0	0
AMM	2,090,330,059	-621,059,370	1,469,270,689	35,040,157	-3,211,945,908	1,673,437,083
AMM	9,414,334	-7,255,524	2,158,810	4,683	-6,113,166	4,430,507
AMM	41,201,937	-36,669,224	4,532,713	0	-20,515,640	18,869,575
AMM	50,335,998	-48,735,443	1,600,555	100,092	-28,105,280	23,823,156
DELTA ONE QUANTS	0	0	0	0	0	0
DELTA ONE QUANTS	0	0	0	0	-1,700	1,700
DELTA ONE QUANTS	13,293	-1,048	12,244	0	-172	172
DELTA ONE QUANTS	63	-22	41	0	0	0
DELTA ONE QUANTS	-5	0	-5	0	-913	913
DELTA ONE QUANTS	60	-60	0	0	0	0
DELTA ONE QUANTS	6	-6	0	0	0	0
DELTA ONE QUANTS	10	-10	0	0	0	0
DELTA ONE QUANTS	12	-12	0	0	0	0
DELTA ONE QUANTS	0	0	0	0	-149	149
DELTA ONE QUANTS	5	-5	0	0	0	0
DELTA ONE QUANTS	57	-57	0	0	0	0
DELTA ONE QUANTS	165,820,968	-138,239,176	27,581,792	37,036	-106,292,537	66,533,718
UNASSIGNED	2,454	-2,454	0	0	0	0
	0	0	0	347	0	0
HIGH FREQUENCY	171,466	-115,389	56,077	0	-235,410	154,426
Distributed Products	1,240,314	0	1,240,314	0	-39,764,812	208,824
Distributed Products	659,015	-206,927	452,088	0	-46,972,236	123
UNASSIGNED	8,858,786	0	8,858,786	0	0	0
UNASSIGNED	0	0	0	0	-118,930,748	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
STRUCTURED	3,280,491	-153,329	3,127,162	0	-348,540,602	0
STRUCTURED	54,628	0	54,628	0	-156,246,809	0
UNASSIGNED	1,556,758	0	1,556,758	0	-6,240,438	0
STRUCTURED	248,101	0	248,101	0	-1,957,248	0
STRUCTURED	7,795,859	0	7,795,859	0	-17,179,218	153,329
	-802,681	0	-802,681	0	0	0
STRUCTURED	798,696	0	798,696	0	0	0
	-4,645,242	0	-4,645,242	0	0	0
STRUCTURED	4,624,483	0	4,624,483	0	-2,237	0
	-302,366	0	-302,366	0	0	0
UNASSIGNED	303,713	0	303,713	0	-75	0
Distributed Products	541,951,917	-272,575,591	269,376,325	7,081,642	-188,460,087	89,911,607
STRUCTURED	219,666,839	-68,852,274	150,816,465	24,822,561	-85,021,575	41,977,448
STRUCTURED	475,935,664	-279,003,074	196,932,590	1,535,497	-184,866,756	56,980,980
UNASSIGNED	128,741,788	-62,192,789	66,548,999	483,960	-111,562,695	64,296,960
Insurance/Distributed Products	0	0	0	0	-9,499,568	0
Insurance/Distributed Products	0	0	0	0	-1,567,904	51,281
Insurance/Distributed Products	11,845,304	-83,331	11,761,973	0	-10,713,174	0
Insurance/Distributed Products	7,302,393	-2,248,692	5,053,701	0	-7,102,798	6,798,213
Insurance/Distributed Products	3,784,828	0	3,784,828	0	0	0
Insurance/Distributed Products	344,246,873	-56,644,385	287,602,488	0	-158,400,789	42,319,003
Insurance/Distributed Products	2,258,925	0	2,258,925	0	-1,312,204	0
UNASSIGNED	0	0	0	0	0	0
OTHER	0	0	0	0	-8,317,795	262,158
VOL	3	-3	0	0	-30,106	0
OTHER	18,107	-18,107	0	0	-146,450	46,000
UNASSIGNED	0	0	0	1,902,692	0	0
UNASSIGNED	0	0	0	0	-2	0
UNASSIGNED	0	0	0	0	-199	199
OTHER	497,646	-216,819	280,827	6,878	-13,962,696	13,946,782
UNASSIGNED	0	0	0	0	-58,027	58,027
OTHER	757,863,657	-333,979,524	423,884,133	136,081,195	-25,093,864	8,526,182
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	1,159,149,733	0	1,159,149,733	0	-473,741,742	0
UNASSIGNED	1,146,289,742	0	1,146,289,742	0	-1,002,038,039	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	191,950,941	0	191,950,941	0	-692,276,432	0
Distributed Products	0	0	0	0	-630,540,610	108,862,041
Distributed Products	0	0	0	0	-6,358,250	2,749,389
Insurance/Distributed Products	0	0	0	0	-10,993,939	379,301
Distributed Products	439,723	0	439,723	0	0	0
Distributed Products	2,749,389	-2,749,389	0	0	-20,839	0
Synthetic Convertibles	105,069,673	-272,555	104,797,118	29,202	0	0
Synthetic Convertibles	26,075,057	-697,371	25,377,686	0	-38,007,248	4,803,206
UNASSIGNED	3,389,810	-768,895	2,620,915	0	0	0
Corporates/Hedging & Monetization	57,363,729	0	57,363,729	0	-170,278,026	2,523,472

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
OTHER	0	0	0	0	-3,605,346	23,325
Synthetic Convertibles	588,851	0	588,851	0	-449	449
OTHER	2,365,804	0	2,365,804	0	0	0
Synthetic Convertibles	904,029,925	-371,208,475	532,821,449	43,555,152	-79,448,787	35,566,553
Distributed Products	138,170,564	-116,416,991	21,753,572	100,457	-954,968,820	64,100,430
Distributed Products	7,103,619	-5,845,481	1,258,139	0	-2,022,817	1,424,605
Distributed Products	14,538,908	0	14,538,908	0	0	0
UNASSIGNED	0	0	0	0	-1,332,751	768,895
Distributed Products	102,024	-72,553	29,470	2,193	-87,456	79,233
Insurance/Distributed Products	253,072,187	-60,597,953	192,474,234	0	-838,038,458	266,721,944
Insurance/Distributed Products	6,524	-6,524	0	0	-163,194,247	36,786,604
Distributed Products	3,537,996	-3,537,996	0	0	-13,225,296	11,221,944
STRUCTURED	63,816,357	-44,255,959	19,560,398	0	-1,593,734,219	20,458,240
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	7,980,519	-534,562	7,445,956	0	0	0
UNASSIGNED	17,896	-5,264	12,632	0	-20,638	20,478
UNASSIGNED	1,001,596	0	1,001,596	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	97	0	97	0	0	0
UNASSIGNED	516,185	-516,185	0	0	-52,907	52,907
INDIA EQUITIES	11,035,874	0	11,035,874	0	0	0
India	15,835,865	-458,324	15,377,541	0	0	0
INDIA EQUITIES	71,561,088	-8,744,971	62,816,117	0	-2,514,938	2,514,938
India	0	0	0	0	-99,304,079	99,304,079
India	393,277,296	-44,431,480	348,845,817	0	0	0
INDIA EQUITIES	13,668,182	0	13,668,182	0	0	0
India	20,151,749	-3,605,459	16,546,290	0	0	0
INDIA EQUITIES	5,772,406	0	5,772,406	0	0	0
INDIA EQUITIES	3,446,478	0	3,446,478	0	0	0
INDIA EQUITIES	0	0	0	0	0	0
UNASSIGNED	1,350,204	-1,350,204	0	0	0	0
JAPAN FACILITATION	128,753	-3,067	125,686	0	-1,848,038	1,848,038
UNASSIGNED	543,936	-231,705	312,231	2,144	-27,412	21,248
New York	155	-74	81	0	-17,181	30
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	61,217,473	0	61,217,473	0	-1,450,000	1,450,000
UNASSIGNED	12,071,049	0	12,071,049	0	-3,428,358	2,434,743
EQUITY CASH	1,821,161	0	1,821,161	0	0	0
EQUITY CASH	122,985	0	122,985	0	0	0
UNASSIGNED	6,771,317	0	6,771,317	0	0	0
UNASSIGNED	17,000,289	-9,057,390	7,942,899	0	-9,262,966	1,652,471
UNASSIGNED	8,455,453	0	8,455,453	0	0	0
EQUITY CASH	0	0	0	0	-2,225,545	2,225,545
UNASSIGNED	771,170	0	771,170	0	0	0
UNASSIGNED	13,711,094	-1,772,213	11,938,882	0	0	0
UNASSIGNED	111,544,758	-111,544,758	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0	0	-111,544,758	111,544,758
UNASSIGNED	11,182,167	0	11,182,167	0	-9,481,327	10,870
Non Japan Asia Cash Equities	3,773,666	0	3,773,666	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	89,209,470	-7,665,719	81,543,752	0	-10,875,334	5,246,605
EQUITY CASH	4,120,311	0	4,120,311	0	0	0
UNASSIGNED	13,098	0	13,098	0	0	0
PROP TRADING	4,220,252	-136,717	4,083,535	0	0	0
PROP TRADING	465,312	0	465,312	0	0	0
UNASSIGNED	14	0	14	0	-411	411
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	154	0	154	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	573,594	-213,412	360,182	1,443	0	0
UNASSIGNED	14,420,636	-6,312,577	8,108,059	0	-58,565,278	34,758,864
UNASSIGNED	522,329	-514,222	8,107	0	-17,050	17,050
UNASSIGNED	3,729,784	-3,711,402	18,382	0	-1,317,202	742,740
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	22,386	0	22,386	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	2,213,215	-1,809,367	403,848	24,708	-16,846	10,445
UNASSIGNED	107,889,669	-49,064,489	58,825,180	1,053,340	0	0
UNASSIGNED	42	-42	0	0	0	0
UNASSIGNED	2,109,936	0	2,109,936	0	-6,911,245	6,724,453
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	175,370,178	-14,874,987	160,495,192	0	0	0
UNASSIGNED	19,852,484	-13,202,797	6,649,686	0	-32,357,589	15,536,419
UNASSIGNED	6,683,100	-4,005,835	2,677,266	0	0	0
UNASSIGNED	0	0	0	0	-3,885,950	1,839,133
UNASSIGNED	24,763	-24,763	0	0	0	0
PROP NON JAPAN	259,864	-8,106	251,758	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	39,178,396	-17,678,912	21,499,485	364,571	0	0
UNASSIGNED	276	-276	0	0	0	0
UNASSIGNED	534,992	-508,931	26,062	0	-39,281	31,785
UNASSIGNED	811,853	0	811,853	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	3,102	-3,102	0	0	0	0
UNASSIGNED	19,495	-14,055	5,441	0	0	0
UNASSIGNED	30,437	-461	29,976	0	0	0
UNASSIGNED	355,775	-309,561	46,214	0	-1,522,615	680,388
UNASSIGNED	0	0	0	0	-188	188
UNASSIGNED	30,707,144	-30,389,506	317,637	0	-176,714	176,714
UNASSIGNED	387,097	-195,281	191,816	0	-2,039,781	901,025
UNASSIGNED	2,285,722	-151,042	2,134,680	0	-1,313	1,313

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	28,623,025	-993,875	27,629,150	0	-19,550,567	15,926,191
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	469	0	469	0	0	0
UNASSIGNED	2,377,454	0	2,377,454	0	0	0
UNASSIGNED	0	0	0	0	-31,557,744	15,334,152
UNASSIGNED	7,150,245	-28,021	7,122,224	0	0	0
CONVERTS	0	0	0	0	0	0
UNASSIGNED	534,040,655	-10,412,127	523,628,528	29,876,641	-85,962,286	30,942,562
CONVERTIBLES JAPAN	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
High Grade Credit	6,387,895	0	6,387,895	0	0	0
High Grade Credit	27,889,548	0	27,889,548	0	0	0
UNASSIGNED	1,033	0	1,033	0	0	0
UNASSIGNED	81,570,551	-27,991,555	53,578,996	1,229,472	-69,473,101	65,802,314
UNASSIGNED	0	0	0	0	-4,472	0
UNASSIGNED	77	0	77	0	-1,840	1,840
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-14,229	0
UNASSIGNED	47,154,814	0	47,154,814	0	-477,622	0
UNASSIGNED	3,829,625	-3,395,799	433,826	0	0	0
UNASSIGNED	127,376	-116,441	10,935	0	0	0
UNASSIGNED	68,569,645	-24,560,318	44,009,327	317,332	-38,024,932	24,624,443
UNASSIGNED	0	0	0	0	-911,785	0
UNASSIGNED	93,229,390	-23,220,046	70,009,344	0	-70,287,449	27,055,198
UNASSIGNED	862,482,541	-9,797,635	852,684,907	2,443,593	-158,911,764	67,923,219
UNASSIGNED	595,120,867	-15,347,832	579,773,035	89,722,844	-93,768,929	33,608,745
UNASSIGNED	1,910,830	0	1,910,830	0	0	0
UNASSIGNED	1,406,265	0	1,406,265	0	0	0
UNASSIGNED	3,222,201	0	3,222,201	0	0	0
UNASSIGNED	29,513,556	-7,409,488	22,104,068	0	0	0
UNASSIGNED	23,179,029	-18,720,402	4,458,627	0	-25,380,527	25,271,427
UNASSIGNED	15,614,123	0	15,614,123	0	0	0
UNASSIGNED	902,760	-9,667	893,093	0	-9,667	9,667
UNASSIGNED	19,056,601	-13,602,830	5,453,771	0	0	0
EQUITY STRATEGIES	162,548	0	162,548	0	0	0
EQUITY STRATEGIES	11,707,192	-3,525,761	8,181,431	0	-7,029,530	7,029,530
UNASSIGNED	158,536	-158,536	0	0	-19,817,861	56,031
UNASSIGNED	12,844,353	-5,583,253	7,261,100	0	-15,322,022	14,369,652
UNASSIGNED	33,984,813	-2,488,489	31,496,323	0	-1,397,919	1,397,919
UNASSIGNED	39,153,227	-8,823,143	30,330,084	0	0	0
UNASSIGNED	1,230	0	1,230	0	0	0
UNASSIGNED	345,585,927	0	345,585,927	0	-129,231,218	0
UNASSIGNED	735,298,795	0	735,298,795	0	-796,166,073	0
UNASSIGNED	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	44	0	44	0	0	0
UNASSIGNED	677,039,493	0	677,039,493	0	-5,599,728	0
SEA OTC	27,696,777	-9,954,644	17,742,133	0	0	0
UNASSIGNED	557,050,282	0	557,050,282	0	-548,021,875	0
QUANTITATIVE TRADING	73,224,079	-28,009,185	45,214,894	452,003	-81,058,474	55,982,220
QUANTITATIVE TRADING	0	0	0	0	-1,859,464	1,431,978
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	27,393,937	0	27,393,937	0	-1,862,802	0
PROP VOL JAPAN	25,856,056	-6,257,807	19,598,249	0	-5,078,165	4,668,276
PROP VOL JAPAN	7,994,496	-2,584,212	5,410,284	0	-1,821,066	1,242,882
PROP VOL NON-JAPAN	6,034,978	-2,117,654	3,917,324	0	-2,854,217	2,076,609
UNASSIGNED	18,373,919	-10,355,657	8,018,262	0	-10,198,934	4,891,308
UNASSIGNED	689,897,086	-265,827,186	424,069,900	0	-142,526,416	116,169,687
UNASSIGNED	0	0	0	0	-11,839,780	8,489,356
STRUCTURED VOL ASIA	413,657,003	-181,351,849	232,305,155	0	-10,555,115	10,310,601
UNASSIGNED	14,422,317	-10,949,539	3,472,778	0	0	0
UNASSIGNED	110,029,844	-102,917,615	7,112,228	0	-309,300,080	288,079,308
UNASSIGNED	39,521,186	-13,684,088	25,837,098	0	-6,844,472	3,081,381
UNASSIGNED	0	0	0	0	-16,088,232	10,288,637
UNASSIGNED	164,167,964	-66,230,973	97,936,991	0	0	0
UNASSIGNED	358,293,425	-28,446,644	329,846,781	0	-6,666,055	5,611,122
UNASSIGNED	1,753,661,191	-439,451,116	1,314,210,075	0	-15,716,731	15,716,731
UNASSIGNED	0	0	0	0	-1,020,031,207	669,056,807
UNASSIGNED	51,375,057	-11,530,176	39,844,882	0	-326,072	0
UNASSIGNED	599,923,719	-61,153,078	538,770,641	0	-184,116,393	48,365,877
UNASSIGNED	5,543	0	5,543	0	0	0
UNASSIGNED	1,028,500	-1,014,200	14,300	0	0	0
UNASSIGNED	4,165,675	0	4,165,675	0	0	0
UNASSIGNED	47,132,776	0	47,132,776	0	-15,788,618	0
UNASSIGNED	19,833,308	0	19,833,308	0	-167,542,266	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	115,101,603	0	115,101,603	0	-1,211,336	0
UNASSIGNED	1,340,742,108	0	1,340,742,108	0	-188,742,954	0
JAPAN OTC	344,791,076	-115,278,837	229,512,239	3,717,295	-23,575,238	19,051,651
JAPAN OTC	601,574,817	-201,498,070	400,076,747	6,491,482	-265,411,496	194,207,549
EQ VOL ASIA	9,617	-9,617	0	0	-34,384,032	9,617
JAPAN OTC	46,061,752	-276,785	45,784,966	3,851	0	0
JAPAN OTC	14,771,360	0	14,771,360	0	-2,850,872	2,802,087
JAPAN OTC	0	0	0	0	0	0
JAPAN OTC	5,307,121	0	5,307,121	0	0	0
JAPAN OTC	9,299,760	-1,054,569	8,245,190	0	-2,670,235	2,426,157
JAPAN OTC	35,956,388	0	35,956,388	0	-3,924,808	0
JAPAN OTC	36,288,074	0	36,288,074	0	0	0
UNASSIGNED	0	0	0	0	-44,630	21,050
UNASSIGNED	2,430	0	2,430	0	0	0
SEA OTC	114,967,414	-15,329,033	99,638,380	0	-10,680,274	9,834,950

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	12,745	-12,745	0	0	0	0
UNASSIGNED	679,186,740	-22,180,922	657,005,817	0	0	0
UNASSIGNED	0	0	0	0	-2,816,444,879	2,485,102,846
UNASSIGNED	3,347,277,516	-2,647,779,184	699,498,333	0	0	0
Warrant business	124,660,483	0	124,660,483	0	-2,883,762,527	0
UNASSIGNED	-464,180,566	0	-464,180,566	0	-659,964,302	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	185,404	0	185,404	0	-306,881	0
UNASSIGNED	60,897,797	-46,488,725	14,409,072	0	-37,870,794	2,502,272
MEDIA	16,612,252	-1,379,698	15,232,554	1,467	-14,883,643	4,897,214
HEALTHCARE	6,692,779	-104,324	6,588,454	345,135	-6,796,574	4,233,150
FIN SERV	8,939,223	-1,063,626	7,875,598	0	-7,316,942	6,660,004
REAL ESTATE	17,327,283	-23,187	17,304,095	0	-8,957,275	408,998
REAL ESTATE	14,323,695	-3,353,169	10,970,526	0	-9,629,143	2
REAL ESTATE	15,228,162	-190,792	15,037,369	126,225	-13,718,567	8,178,747
TECHNOLOGY	26,969,153	-472,739	26,496,414	0	-18,560,116	7,770,859
TELCOM	26,299,886	-57,172	26,242,715	0	-20,413,005	4,715,309
UNASSIGNED	15,933,448	-1,778,218	14,155,230	0	-13,037,669	1,876,847
REAL ESTATE	11,017,986	0	11,017,986	0	-5,980,253	4,131,908
CAP STRU ARB	425,396,720	0	425,396,720	0	-329,800,578	49,238,964
REAL ESTATE	7,353,325	-285,516	7,067,810	0	-4,298,485	1,159,007
UNASSIGNED	16,399,591	-308,079	16,091,512	0	-29,100,581	1,877,367
UNASSIGNED	16,756,975	0	16,756,975	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
HG FIRM RELATIONSHIP LOANS	29,413,325	0	29,413,325	0	0	0
HG FIRM RELATIONSHIP LOANS	184,363,065	0	184,363,065	0	0	0
HG FIRM RELATIONSHIP LOANS	49,385,812	0	49,385,812	0	0	0
UNASSIGNED	281,283,790	0	281,283,790	0	0	0
HG FIRM RELATIONSHIP LOANS	9,471,029	0	9,471,029	0	0	0
UNASSIGNED	8,650,560	0	8,650,560	0	0	0
HY FIRM REL LOANS	11,915,084	0	11,915,084	0	0	0
HY FIRM REL LOANS	11,915,084	0	11,915,084	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-9	0
UNASSIGNED	13,339,698	-378,231	12,961,468	0	0	0
UNASSIGNED	0	0	0	0	0	0
Equity Strategies Event Driven	0	0	0	0	0	0
Equity Strategies Event Driven	32,802,906	-5,242,842	27,560,064	0	-6,763,995	12,171
Equity Strategies Event Driven	5,888,954	0	5,888,954	0	-10,181,350	2,343,454
Equity Strategies Event Driven	19,177,627	0	19,177,627	0	-15,720,895	14,622,232
Equity Strategies Event Driven	0	0	0	0	0	0
EQUITY STRATEGIES	40,750,756	0	40,750,756	0	0	0
EQUITY STRATEGIES	12,399,206	-9,017,831	3,381,374	447,616	-7,350,185	7,350,185
EQUITY STRATEGY	13,774,783	-5,764,222	8,010,561	0	0	0
EQUITY STRATEGY	3,337,287	-2,161,992	1,175,295	515,628	-217,151	217,151

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EQUITY STRATEGIES	5,174,880	-10,222	5,164,658	0	-2,011,078	2,011,078
EQUITY STRATEGIES	0	0	0	0	0	0
Equity Strategy	21,415,514	-14,435,967	6,979,548	418,667	-22,467,976	14,967,154
EQUITY STRATEGY	0	0	0	0	-9,015,259	4,862,383
EQUITY STRATEGIES	1,511,597	0	1,511,597	0	0	0
EQUITY STRATEGY	0	0	0	0	-18,332	18,332
EQUITY STRATEGY	1,947,094	-1,947,094	0	0	-466,820	0
EQUITY STRATEGY	10,386,612	-5,660,369	4,726,243	1,103,126	-5,302,917	2,467,713
EQUITY STRATEGIES	0	0	0	0	-2,693,383	1,140,975
EQUITY STRATEGIES	11,335	-11,335	0	0	0	0
EQUITY STRATEGIES	84,231	0	84,231	0	0	0
EQUITY STRATEGIES	8,923,011	-8,923,011	0	0	-8,761,186	6,831,385
EQUITY STRATEGIES	0	0	0	0	-3,346,599	0
EQUITY STRATEGIES	4,829,662	-4,829,662	0	0	-11,505,724	11,505,724
EQUITY STRATEGIES	2,119,690	0	2,119,690	0	-2,437,274	146,198
EQUITY STRATEGIES	739	0	739	0	0	0
EQUITY STRATEGIES	323,426	-78,413	245,013	0	0	0
EQUITY STRATEGIES	1,625,463	-1,625,463	0	0	0	0
EQUITY STRATEGIES	17,291,501	-2,121,183	15,170,318	2,939,991	-7,601,887	7,601,887
EQUITY STRATEGIES	0	0	0	0	-5,472	675
EQUITY STRATEGIES	11,549,811	-3,865,934	7,683,877	0	0	0
EQUITY STRATEGIES	2,758,151	0	2,758,151	0	0	0
EQUITY STRATEGIES	1,684,861	0	1,684,861	0	0	0
EQUITY STRATEGIES	2,254,557	-1,799,197	455,361	0	-2,012,099	2,012,099
EQUITY STRATEGY	3,456	0	3,456	0	0	0
EQUITY STRATEGIES	0	0	0	0	-51,679	51,679
EQUITY STRATEGIES	38	-25	12	0	-25	25
EQUITY STRATEGIES	1,707,018	0	1,707,018	0	-4,259,462	8,915
EQUITY STRATEGIES	55,433,985	-52,757,706	2,676,279	0	-17,633,172	15,981,597
EQUITY STRATEGIES	2,800,310	-2,800,310	0	0	-2,496,013	508,387
Autos&Transport	7,174,095	0	7,174,095	0	-5,375,379	5,235,605
Autos&Transport	0	0	0	0	0	0
Autos&Transport	243,627,868	-243,627,868	0	0	-243,627,894	243,627,894
Autos&Transport	800,000	0	800,000	0	-3,236,700	149,073
CHEMICALS	0	0	0	0	-30,643	30,643
CHEMICALS	23,200,499	-11,508,910	11,691,589	0	-16,489,586	12,525,302
CHEMICALS	0	0	0	0	-4,125	583
CONSUMERS	41,232,436	-18,121,424	23,111,012	0	-3,926,675	369,403
CONSUMERS	2,122,127	0	2,122,127	0	-712,216	475,768
CONSUMERS	855,191	-855,191	0	0	-1,066,268	1,066,268
CONSUMERS	49,510,398	-4,773,327	44,737,071	0	-49,770,101	38,249,148
CONSUMERS	281	0	281	0	-11,425,811	4,785,995
Eur Cash Faciliattion	8,218	0	8,218	0	-62	62
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	14,842,081	0	14,842,081	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EMERGING MARKETS	0	0	0	0	0	0
EMERGING MARKETS	0	0	0	0	0	0
EMERGING MARKETS	0	0	0	0	-100,104	100,104
EMERGING MARKETS	0	0	0	0	0	0
EMERGING MARKETS	0	0	0	0	0	0
EMERGING MARKETS	0	0	0	0	0	0
EMERGING MARKETS	24,778,284	-2,359,824	22,418,459	0	-2,250,454	0
EMERGING MARKETS	2,061,771	-195,558	1,866,213	0	0	0
UNASSIGNED	0	0	0	0	-1,727,556	519,995
UNASSIGNED	0	0	0	0	0	0
EMERGING MARKETS	496,318	0	496,318	0	0	0
EMERGING MARKETS	608	0	608	0	0	0
EMERGING MARKETS	1,051,248	0	1,051,248	0	0	0
EMERGING MARKETS	7,526,316	0	7,526,316	0	-7,476,830	8,550
EMERGING MARKETS	1,050	0	1,050	0	0	0
EMERGING MARKETS	257,400	0	257,400	0	0	0
EMERGING MARKETS	4,513,548	0	4,513,548	0	0	0
EMERGING MARKETS	3,341,769	0	3,341,769	0	0	0
UNASSIGNED	2,649,928	-2,649,928	0	0	0	0
UNASSIGNED	0	0	0	0	-17,881	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	794,145	-794,145	0	0	-794,145	794,145
Eur Cash Faciliattion	0	0	0	0	-290,183	290,183
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	290,183	-290,183	0	0	-241,881	0
Eur Cash Faciliattion	28,226	-28,226	0	0	0	0
Eur Cash Faciliattion	236	-165	71	34	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
JOE BUTLER	180,912	-180,912	0	0	-180,912	180,912
Eur Cash Faciliattion	164	0	164	0	0	0
SCANDINAVIA	40,281	-40,281	0	0	-40,281	40,281
Eur Cash Faciliattion	6,665,545	-20,541	6,645,003	0	-89,975,308	28,002
HOLLAND	0	0	0	0	-25,924	0
Eur Cash Faciliattion	230,471	-230,471	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	1,000,000	0	1,000,000	0	0	0
ITALY	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Retina	2,107,124	-2,090,696	16,428	0	-775,239	0
Eur Cash Retina	4,025,006	-4,025,006	0	0	-4,059,805	2,121,338
Eur Cash Retina	2,306,953	-537,285	1,769,668	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
Eur Cash Retina	1,951,827	-1,845,225	106,602	0	-3,077,406	3,077,406
Eur Cash Retina	19,354,973	-16,515,105	2,839,868	418,601	-4,769,192	1,104,047
Eur Cash Retina	3,694,478	-3,589,443	105,035	0	-2,497,199	244,816
Eur Cash Retina	14,642,462	-14,641,107	1,356	0	-18,178,854	17,817,305
Eur Cash Retina	4,727,156	-2,252,419	2,474,737	2,475,088	-2,639,969	2,198,054
Eur Cash Retina	12,083,697	-8,423,094	3,660,602	0	-8,926,182	7,141,326
Eur Cash Retina	6,037,719	-4,867,727	1,169,992	196,792	-1,832,568	1,760,366
Eur Cash Setina	0	0	0	0	-208,775	208,775
Eur Cash Setina	16,773,005	-8,127,359	8,645,646	640,607	-13,007,703	12,562,520
Eur Cash Setina	1,335,817	-1,017,380	318,437	0	-369,153	261,911
Eur Cash Setina	0	0	0	0	-8,162,604	5,186,505
Eur Cash TDH	22,428	-22,428	0	0	0	0
Eur Cash TDH	893,593	-265,631	627,962	0	0	0
FINANCIALS	369,954	-364,515	5,440	0	-17,773,252	17,596,276
FINANCIALS	0	0	0	0	-1,614,784	1,614,784
FINANCIALS	141,975,866	-141,975,866	0	0	-96,211,552	96,211,552
FINANCIALS	6,744	-6,744	0	0	-16	0
FINANCIALS	6,073,923	-4,105,452	1,968,470	678,119	-7,017,997	2,903,110
FINANCIALS	0	0	0	0	-42,955	42,955
FINANCIALS	3,394,408	-1,495,257	1,899,151	0	0	0
FINANCIALS	93	0	93	0	0	0
UNASSIGNED	15,671,933	-11,184,779	4,487,154	0	-15,055,900	14,439,343
HEALTHCARE	0	0	0	0	-32,379	0
HEALTHCARE	60,092,282	-60,092,282	0	0	-56,735,951	56,735,951
HEALTHCARE	45,968,026	-38,254,101	7,713,926	0	-26,566,288	26,566,288
HEALTHCARE	9,589	-44	9,544	0	-5,919	0
Industrials and Engineering	14,417	-541	13,876	0	-45,889	45,889
Industrials and Engineering	0	0	0	0	-543,660	543,660
Industrials and Engineering	4,525,909	-545,762	3,980,147	0	-4,513,591	3,439,208
Industrials and Engineering	4,796,387	-2,402,764	2,393,623	0	-5,890,100	5,824,310
INSURANCE	35,969	-32,143	3,826	0	-327,603	153,748
INSURANCE	0	0	0	0	0	0
INSURANCE	107,692	-107,692	0	0	-107,479	107,479
INSURANCE	2,754,956	-2,754,919	37	0	-1,311,195	816,367
MEDIA	51,452	-51,452	0	0	0	0
MEDIA	34,980,621	-34,980,621	0	0	-34,980,621	34,980,621
UNASSIGNED	18,816,040	-494,124	18,321,916	0	-4,470,376	1,886,621
Oils and Mining	373,658	-373,585	73	0	-380,001	376,201
Oils and Mining	0	0	0	0	0	0
Oils and Mining	116,896	-116,896	0	0	-3,811,154	3,811,154
Oils and Mining	9,107,873	-61,258	9,046,615	0	0	0
Oils and Mining	268,735	-268,735	0	0	0	0
Oils and Mining	13,956,439	-5,477,538	8,478,901	0	-3,990,615	3,990,615
Oils and Mining	2,278,667	0	2,278,667	0	-2,350,271	1,886,621
Oils and Mining	2,127	0	2,127	0	0	0
Oils and Mining	962,826	-962,826	0	0	-5,630,004	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
Oils and Mining	0	0	0	0	-594	594
REAL ESTATE	0	0	0	0	0	0
REAL ESTATE	1,122	-794	328	0	-534,716	0
Sundry Pan Europe Cash	415,201	-238,443	176,758	0	0	0
Sundry Pan Europe Cash	19,138	-9,145	9,993	0	-2,076,731	2,076,731
Sundry Pan Europe Cash	189,044	-189,044	0	0	-1,946,139	1,938,880
Sundry Pan Europe Cash	0	0	0	0	-61,043	7,157
Sundry Pan Europe Cash	3,936,343	-3,380,003	556,340	0	-6,691,734	6,691,734
Sundry Pan Europe Cash	84,166	-2,350	81,816	0	-103,355	32,476
Sundry Pan Europe Cash	3,227,941	-3,132,067	95,874	0	-21,205,590	21,205,590
Mid Cap (Sundry Pan Europe Cash)	76,479	-9,185	67,294	0	-62,608	59,336
Mid Cap (Sundry Pan Europe Cash)	618,887	-618,887	0	0	-818,736	420,340
Mid Cap (Sundry Pan Europe Cash)	311,772	-211,065	100,707	0	-211,065	211,065
Sundry Pan Europe Cash	0	0	0	0	-2,940	2,940
Sundry Pan Europe Cash	149,080	-149,080	0	0	-10,621	10,621
TECHNOLOGY	4,753	-4,753	0	0	-372,088	58,458
TECHNOLOGY	4,062,909	-4,062,909	0	0	0	0
TECHNOLOGY	69,735,860	-69,735,860	0	0	-69,735,860	69,735,860
TECHNOLOGY	7,919,864	-5,261,473	2,658,392	0	0	0
TECHNOLOGY	10,696	-6	10,691	0	-51,684	12,217
TELECOM	1,888,592	-1,481,806	406,787	0	0	0
TELCO	14,890	-14,890	0	0	-3,663	1,292
TELCO	9,208	-9,208	0	0	-9,208	9,208
TELCO	16,097,060	-16,097,060	0	0	-16,106,096	16,106,096
TELCO	35,524,280	-4,757,180	30,767,100	3,860,737	-12,036,812	2,848,185
UNASSIGNED	0	0	0	0	-2,250,271	1,839,034
Utilities	0	0	0	0	0	0
Utilities	0	0	0	0	-5,341,494	4,818,747
Utilities	39,001	-39,001	0	0	-5,432,697	5,432,697
Quant Strategies	7,023,881	0	7,023,881	0	0	0
Quant Strategies	0	0	0	0	0	0
Quant Strategies	0	0	0	0	-19,442,382	16,885,579
Quant Strategies	1,541,951	-8	1,541,943	0	0	0
Quant Strategies	4,833,419	-3,960,402	873,017	15,765	-4,730,820	1,957,033
Quant Strategies	5,758,657	-5,355,253	403,404	0	0	0
Quant Strategies	2,334	0	2,334	0	0	0
Quant Strategies	8,410,286	-2,619,390	5,790,896	0	-10,703,425	3,100,684
Quant Strategies	9,024,102	-7,626,432	1,397,670	21,365	0	0
Quant Strategies	128,122,085	-55,263,932	72,858,153	9,021,355	-121,817,856	34,063,850
Quant Strategies	77,827,129	-9,286,253	68,540,876	0	-77,776,350	45,531,323
Quant Strategies	48,297,570	-20,985,095	27,312,475	0	-47,616,272	31,693,833
Quant Strategies	7,481,489	-5,048,761	2,432,728	42,341	-5,859,063	4,088,451
Quant Strategies	12,994,440	-435,050	12,559,390	0	0	0
Quant Strategies	64,211,853	-56,957,266	7,254,588	142,420	-64,897,047	51,622,006
Quant Strategies	3,520,648	-376,044	3,144,604	0	-14,064	0
Quant Strategies	483,910	-483,910	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
Quant Strategies	9,058,816	-6,091,031	2,967,785	0	-1,909,665	1,909,665
Quant Strategies	28,708,605	-22,993,177	5,715,427	10,162	-16,413,420	9,818,838
Quant Strategies	13,016,419	-10,931,524	2,084,895	300,473	-23,422,407	19,565,224
Quant Strategies	1,430,066	0	1,430,066	0	0	0
Quant Strategies	791,494	-666,215	125,280	0	0	0
Quant Strategies	188,379	-130,623	57,756	0	-803,321	803,321
Quant Strategies	11,519,508	-9,656,356	1,863,151	173,514	-1,295,828	1,295,828
Quant Strategies	15,050,071	-13,114,978	1,935,093	0	-12,572,330	10,691,303
Quant Strategies	5,791,365	-5,370,859	420,506	0	-6,015,071	4,305,623
Quant Strategies	5,521,532	-5,355,546	165,987	102,424	-5,273,286	4,205,062
Quant Strategies	88,674,691	-63,159,291	25,515,400	2,503,660	0	0
Quant Strategies	16,034,180	-13,993,547	2,040,633	46,154	0	0
Quant Strategies	17,105,276	-9,712,433	7,392,843	0	-11,356,674	5,978,780
Quant Strategies	74,416,362	-68,228,036	6,188,326	620,598	-80,358,546	68,143,442
Quant Strategies	35,845,085	0	35,845,085	0	-5,127,200	127,900
Quant Strategies	15,980,613	-668,698	15,311,915	0	-17,836,739	8,788,623
Quant Strategies	0	0	0	0	-7,123,702	3,052,915
Quant Strategies	27,001,645	-7,050,974	19,950,671	0	-11,116,301	98,446
Quant Strategies	5,490,639	-2,051,926	3,438,713	0	-5,197,140	1,307,062
Quant Strategies	14,525,167	-9,754,064	4,771,103	608,947	0	0
Quant Strategies	43,587,665	-31,694,840	11,892,825	1,526,910	-25,436,137	18,490,408
Quant Strategies	14,339,201	-13,720,710	618,491	188,613	-13,865,641	9,666,165
Quant Strategies	0	0	0	0	-27,025,110	23,453,194
Quant Strategies	5,657,622	-4,470,309	1,187,313	94,562	-5,436,628	3,969,068
Quant Strategies	12,179,140	-1,913,282	10,265,858	0	0	0
Quant Strategies	22,731,347	-20,717,907	2,013,440	0	0	0
Quant Strategies	78,390,913	-72,137,213	6,253,700	433,839	-104,398,980	62,994,079
Quant Strategies	43,475,702	-38,059,010	5,416,692	10,818	-34,524,380	26,952,493
Portfolio Eur Systematic Trdg	3,324,240	-3,176,869	147,371	0	0	0
Portfolio Eur Systematic Trdg	105,661	-81,323	24,337	60	-97,357	94,998
Portfolio Eur Systematic Trdg	187,932,325	-152,668,529	35,263,796	1,604,947	-148,174,659	101,163,821
Portfolio Eur Systematic Trdg	2,206	-2,206	0	0	-11,922	10,828
EVENT DRIVEN EUROPE	2,443,596	-694,502	1,749,094	95,046	0	0
EVENT DRIVEN EUROPE	34,935,907	-1,733,387	33,202,519	260,763	-31,952,526	18,104,587
EVENT DRIVEN EUROPE	4,062,124	0	4,062,124	0	-140,051	140,051
EVENT DRIVEN EUROPE	21,834,808	-7,468,852	14,365,956	0	-9,627,599	8,188,163
EVENT DRIVEN EUROPE	17,183	-17,183	0	0	0	0
EVENT DRIVEN EUROPE	4,498,743	-3,551,774	946,970	0	0	0
EVENT DRIVEN EUROPE	30,432,171	-415,019	30,017,152	0	-24,173,819	21,056,018
EVENT DRIVEN EUROPE	41,059,556	-7,224,635	33,834,921	1,086,865	-7,785,992	2,680,883
EVENT DRIVEN	0	0	0	0	0	0
EVENT DRIVEN	0	0	0	0	0	0
EVENT DRIVEN	24,037	-23,663	374	0	-19,430	19,430
EVENT DRIVEN	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	-33,551	33,551

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
Portfolio Eur Facilitation	0	0	0	0	-3,787,968	1,364,079
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	-648,832	539,740
Portfolio Eur Facilitation	0	0	0	0	-242,453	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	-1,003,714	1,003,714
Portfolio Eur Facilitation	4,491,789	-2,982,900	1,508,889	128,145	0	0
Portfolio Eur Facilitation	2,336,021	-2,336,021	0	0	-539,005	489,934
Portfolio Eur Facilitation	9,016,958	-1,036,834	7,980,124	0	0	0
Portfolio Eur Facilitation	930	-825	104	20	-735	735
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
GLOBAL PORTFOLIO	49,289	-24,779	24,510	0	-1,819,493	1,094,965
GLOBAL PORTFOLIO	13,393,311	-9,770,759	3,622,551	605,561	-1,034,201	293,241
GLOBAL PORTFOLIO	0	0	0	0	0	0
GLOBAL PORTFOLIO	706,457	-58,164	648,293	0	0	0
GLOBAL PORTFOLIO	2,524,231	-919,075	1,605,156	360	-859,228	275,253
GLOBAL PORTFOLIO	81,073	-16,160	64,913	0	-12,316	16
GLOBAL PORTFOLIO	0	0	0	0	0	0
GLOBAL PORTFOLIO	5,585,816	-3,611,623	1,974,194	333,259	-57,033,683	46,033,278
GLOBAL PORTFOLIO	100,058,921	-90,382,083	9,676,838	470,362	-7,669,639	6,693,082
GLOBAL PORTFOLIO	226,279,608	-185,874,903	40,404,705	13,685,512	-2,908,840	1,283,779
GLOBAL PORTFOLIO	269,066	-223,031	46,035	11,703	-5,756,885	4,482,029
GLOBAL PORTFOLIO	0	0	0	0	0	0
Global Portfolio	408,284	-1	408,283	0	0	0
Global Portfolio	5,007,752	-4,826,915	180,837	24,909	0	0
Global Portfolio	10,842,182	-9,250,567	1,591,615	264,566	0	0
Global Portfolio	1,999,860	-1,007,817	992,043	0	-650,493	176,354
Global Portfolio	1,417,652	0	1,417,652	0	0	0
Global Portfolio	154,866	0	154,866	0	-323,570	323,570
UNASSIGNED	5,771,688	-4,424,532	1,347,156	0	-222,184	0
Global Portfolio	142,904	-142,904	0	0	-333,541	333,541
Global Portfolio	13,176,065	-8,316,682	4,859,383	718,806	0	0
Global Portfolio	12,709,970	-12,448,891	261,079	261,079	-4,791,151	450,812
Global Portfolio	17,318,028	-16,884,663	433,365	0	-6,138,980	2,536,679
Global Portfolio	5,351	-5,351	0	0	0	0
Global Portfolio	13,482,108	-4,893,609	8,588,499	918,093	-916,500	0
Global Portfolio	237,860	0	237,860	0	-1,613,874	1,511,324
Global Portfolio	46,050	0	46,050	0	0	0
Global Portfolio	9,377,813	-9,377,813	0	0	0	0
Global Portfolio	418,990	-418,990	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
Portfolio Eur Facilitation	1,393,873	0	1,393,873	0	0	0
Portfolio Eur Facilitation	12,415	-12,415	0	0	0	0
Port Eur Transition Mgmt	6,190	-5,378	812	0	-784	0
Port Eur Transition Mgmt	0	0	0	0	0	0
FLOW	6,672	-6,672	0	0	-14,819	14,716
FLOW	80,523,816	-55,081,230	25,442,586	11,714,915	-90,326,889	69,136,287
FLOW	6,566,141,761	-6,410,604,795	155,536,966	24,586,848	-6,165,360,885	3,285,434,597
FLOW	116,278,241	-116,237,450	40,792	0	-173,413,530	171,740,121
FLOW	3,259,672	-3,211,816	47,856	0	-2,982,101	920,830
FLOW	48,934,759	-40,338,886	8,595,872	0	-527,603,546	527,603,546
FLOW	437,083,396	-293,781,069	143,302,327	4,116,552	-1,523,376,105	678,040,074
FLOW	85,239	-85,239	0	0	-19,404	19,404
FLOW	24,043,697	-24,043,695	2	0	-595,844,618	465,725,963
FLOW	13,678,884	-11,307,030	2,371,853	192,693	-267,037	267,037
FLOW	20,468,162	-19,891,941	576,221	0	-31,606,452	14,089,071
FLOW	76,844,616	-52,554,083	24,290,533	0	-10,711,561	7,641,862
FLOW	48,817,081	-28,683,176	20,133,905	2,365,410	-44,933,129	38,738,190
FLOW	3,497,838	-2,429	3,495,410	5,472	-8,675,792	6,649,577
FLOW	242	-242	0	0	0	0
FLOW	1,988,963	-5	1,988,958	0	0	0
FLOW	43,504,422	-21,329,561	22,174,861	0	-2,015,013	2,015,013
FLOW	327,579,702	-157,067,677	170,512,025	10,966,690	-9,653,470	7,187,733
FLOW	218,734,868	-131,944,795	86,790,074	24,625,466	-110,129,454	75,221,144
FLOW	33,969,336	-32,697,445	1,271,891	155,886	-16,950,490	5,667,418
FLOW	55,796,306	-45,456,151	10,340,155	5,361,469	-12,942,505	12,942,505
FLOW	885,167,012	-474,549,404	410,617,607	136,314,904	-738,686,663	283,828,436
FLOW	56,469,487	-38,497,468	17,972,018	0	-22,590,012	20,160,394
FLOW	113,225,955	-50,505,072	62,720,883	2,380,247	-32,867,862	15,197,128
FLOW	103,387,199	-58,400,100	44,987,100	0	-79,752,408	65,910,823
FLOW	34,319,140	-34,319,140	0	0	-93,967,982	47,335,209
FLOW	99,793,579	-41,856,301	57,937,278	0	-86,250,007	63,354,076
FLOW	124,951,657	-38,717,404	86,234,252	37,798,215	-465,608,170	317,677,715
FLOW	97,574,915	-12,489,048	85,085,867	3,890,445	-451,893,119	224,961,162
FLOW	338,656,966	-171,519,202	167,137,764	9,104,626	-282,249,663	147,602,792
FLOW	63,455,180	-54,399,059	9,056,122	324,486	-16,972,968	13,707,668
FLOW	0	0	0	0	-13,570,254	11,914,529
FLOW	0	0	0	0	-242	242
FLOW	54,858,502	-44,589,465	10,269,036	0	-61,731,142	15,845,282
EXOTICS	41,864,933	-41,864,933	0	0	-34,235,744	8,858,701
FLOW	0	0	0	0	-57,438,255	57,438,255
FLOW	23,927	-19,537	4,390	86	-4,785,114	4,785,114
FLOW	7,374,167	-7,374,167	0	0	0	0
FLOW	0	0	0	0	-46	46
FLOW	149,433	-149,416	18	0	-22,275,959	4,729,956
FLOW	3,082,044	-3,082,044	0	0	-8,486	975
FLOW	1,099	-1,099	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
FLOW	0	0	0	0	-89	89
FLOW	89,373,099	-77,565,883	11,807,216	3,299,071	-6,499,149	6,457,662
FLOW	20,961,297	-6,062,536	14,898,761	0	-18,954,895	17,254,446
FLOW	1,104	-1,104	0	0	0	0
FLOW	185,505	-185,505	0	0	-21,999,726	21,999,726
FLOW	16,719,669	-16,537,615	182,054	0	-8	8
FLOW	29,500,971	-24,669,400	4,831,571	0	-6,269,623	4,485,469
UNASSIGNED	500,355,963	-289,232,674	211,123,289	2,314,106	-247,501,977	234,726,930
FLOW	0	0	0	0	-7,374,167	6,084,419
EXOTICS	8,284,384	-8,284,384	0	0	-2,631,608	2,631,608
FLOW	8,100	-8,100	0	0	-8,100	8,100
FLOW	89	-89	0	0	0	0
FLOW	581,171	-581,171	0	0	-3,347,229	3,234,389
FLOW	5,179,426	-5,179,426	0	0	-5,939,837	5,939,837
FLOW	0	0	0	0	-648,037	313,067
FLOW	978,925	-978,925	0	0	-1,078,853	1,078,853
FLOW	0	0	0	0	0	0
FLOW	1,267,083,938	0	1,267,083,938	0	-2,072,413,538	0
FLOW	-73,236,995	0	-73,236,995	0	-109,127,720	0
UNASSIGNED	35,875,453	-30,258,119	5,617,334	0	-21,450,468	15,688,876
UNASSIGNED	379,344	-168,095	211,249	0	-66,953	66,953
UNASSIGNED	920,242	0	920,242	0	-821,140	0
UNASSIGNED	9,880,180	-4,487,795	5,392,385	0	-9,475,897	7,206,622
RISK	12,999,637	-12,998,738	899	0	-58,734,896	4,792,779
RISK	119,568,975	-22,197,358	97,371,617	46,446,450	-14,406,555	14,406,555
RISK	1,186,651,841	-237,369,332	949,282,509	5,581,520	-315,651,682	228,376,777
RISK	2,612	0	2,612	0	0	0
RISK	77,931,740	-69,940,564	7,991,176	0	-9,285,774	9,285,774
RISK	274,520,736	-219,255,209	55,265,526	0	-210,886,733	210,886,733
EXOTICS	14,788,494	-880,199	13,908,296	0	0	0
EXOTICS	82,194,740	-2,078,153	80,116,587	0	-53,152,275	40,999,485
EXOTICS	0	0	0	0	0	0
UNASSIGNED	483,748	-28,792	454,956	0	0	0
EXOTICS	44,388,254	-12,544,561	31,843,693	0	-11,040,641	1,335,730
EXOTICS	24,534,347	0	24,534,347	0	0	0
EXOTICS	475,439	0	475,439	0	0	0
RISK	6,955,796	-3,372,286	3,583,510	0	-138,175	138,175
RISK	1,464,406	-264,339	1,200,067	98,106	-56,476,571	44,822,296
RISK	752,724,401	-752,724,401	0	0	0	0
EXOTICS	15,820,000	0	15,820,000	0	-2,841,766,907	201,246,384
RISK	0	0	0	0	-746,961,618	746,961,618
RISK	127,295,852	0	127,295,852	0	0	0
RISK	1,989,538,387	-629,669,225	1,359,869,162	313,805,194	-2,116,155,714	372,059,805
RISK	337,552,724	-208,311,465	129,241,259	0	-731,771,794	118,313,024
UNASSIGNED	4,996,971	-4,996,971	0	0	-6,059,840	6,059,840
RISK	43,450,883	-36,350,340	7,100,543	0	-24,708,765	24,708,765

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EXOTICS	1,568,785	-1,568,785	0	0	-11,324,266	1,460,324
RISK	203,636	-19,325	184,311	0	-11,401,059	1,514
RISK	328,303,646	-280,664,816	47,638,830	710,620	-31,038,308	29,804,608
UNASSIGNED	0	0	0	0	-91,619	91,619
RISK	3,678,122	-3,678,122	0	0	-1,086,664	1,086,664
EXOTICS	88,901,301	-27,913,550	60,987,751	0	-123,879,798	110,730,768
RISK	14,001,368	-7,524,866	6,476,502	0	-1,507	1,032
RISK	13,704,473	-13,082,547	621,926	11,165	-16,650,000	16,650,000
UNASSIGNED	1,124,911,629	-863,243,468	261,668,162	21,895,563	-812,879,695	511,380,598
RISK	136,799,119	-79,146,391	57,652,728	24,995,794	-169,701,459	138,972,743
RISK	193,368,299	-144,924,752	48,443,548	5,168,272	-57,029,459	51,329,738
RISK	17,742,303	-7,090,894	10,651,409	69,141	-17,733,396	14,937,328
RISK	6,352,560	-1,579,631	4,772,929	0	-113,734,441	88,772,250
RISK	5,023,648	-1,907,518	3,116,130	0	-1,136,880	1,136,880
EXOTICS	1	0	1	0	-8	8
EXOTICS	0	0	0	0	-2,725,583	0
EXOTICS	1,059,472,123	-96,256,666	963,215,456	208,238	-32,077,765	32,077,754
EXOTICS	363,371,240	-2,705,356	360,665,885	0	0	0
EXOTICS	0	0	0	0	-50,175	1
EXOTICS	956,135	0	956,135	0	0	0
EXOTICS	56,599,561	-49,723,073	6,876,487	142,677	0	0
EXOTICS	619,787,024	0	619,787,024	0	-84,878,698	0
UNASSIGNED	10,704,282	-8,724,680	1,979,602	84,565	-3,996,956	2,568,862
UNASSIGNED	688,866,573	-586,437,872	102,428,701	4,174,274	-200,447,093	189,064,084
UNASSIGNED	403,181,466	-142,243,138	260,938,328	362,664	-915,633,781	874,731,134
UNASSIGNED	4,925,897	-590,957	4,334,940	0	-240,410	240,410
EXOTICS	1,413,948	0	1,413,948	0	-27,763,375	0
EXOTICS	19,479,008	-474,161	19,004,848	0	-76,661,321	0
EXOTICS	177,965,941	-31,134,451	146,831,490	0	-150,359,505	54,582,275
EXOTICS	129,321,163	-1,729,468	127,591,695	0	-1,687,153	1,687,153
UNASSIGNED	120,174	-120,174	0	0	-33,085,748	0
EXOTICS	142,562,723	-109,695,290	32,867,433	959,010	0	0
EXOTICS	18,323,961	-11,134,250	7,189,712	0	-74,205,401	73,446,196
UNASSIGNED	78,368,851	-51,557,878	26,810,973	9,414,628	-3,267,667	1,281,033
EXOTICS	305,198,725	-90,388,519	214,810,206	3,827,437	-266,502,981	265,684,642
UNASSIGNED	46,046,049	-32,457,209	13,588,840	2,126,640	-206,044,056	206,030,822
UNASSIGNED	326,917	-240,410	86,506	0	-590,957	590,957
EXOTICS	75,422	-75,422	0	0	0	0
EXOTICS	4	-4	0	0	0	0
UNASSIGNED	9,065,907	-8,421,180	644,728	131,940	0	0
UNASSIGNED	35,866,351	-24,500,473	11,365,878	1,359,029	0	0
EXOTICS	30,726,535	-27,378,157	3,348,378	271,090	0	0
EXOTICS	6,274,495	-3,144,214	3,130,281	0	-18,279,549	18,275,646
EXOTICS	0	0	0	0	-21,061,951	21,061,951
EXOTICS	411	-396	15	3	0	0
EXOTICS	322	-322	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EXOTICS	322	-322	0	0	0	0
EXOTICS	322	-322	0	0	0	0
UNASSIGNED	44,394,100	-33,216,400	11,177,700	321,286	-16,318,599	16,318,586
UNASSIGNED	146,622,083	-106,836,290	39,785,793	10,387,114	-21,967,048	18,971,312
UNASSIGNED	400,319,863	-187,820,144	212,499,719	3,541,677	-634,814,827	608,672,682
	-168,820	0	-168,820	0	0	0
EXOTICS	1,147,171	0	1,147,171	0	0	0
UNASSIGNED	825,535,845	-748,402,273	77,133,572	32,718,543	-32,349,652	27,461,898
UNASSIGNED	425,372,349	-393,688,494	31,683,855	3,027,534	-1,811,339	1,811,339
EXOTICS	3,910,289	0	3,910,289	0	0	0
EXOTICS	51,195,136	-47,818,504	3,376,632	729,382	-19,339,200	19,339,200
EXOTICS	3,836,713	-3,679,019	157,694	0	0	0
UNASSIGNED	803,436	-780,764	22,673	723	-3,018,366	2,924,817
UNASSIGNED	299,671,908	-274,694,226	24,977,682	506,427	0	0
EXOTICS	1,524,180	-214,766	1,309,414	0	0	0
EXOTICS	0	0	0	0	-890,784	0
UNASSIGNED	9,658,326	-1,811,338	7,846,987	0	-883,930	883,930
UNASSIGNED	4,947,817	-4,569,112	378,705	0	-295,035	161,218
UNASSIGNED	2,615,230	-2,098,047	517,183	0	0	0
EXOTICS	0	0	0	0	-322	322
EXOTICS	0	0	0	0	-322	322
EXOTICS	0	0	0	0	-322	322
EXOTICS	0	0	0	0	-322	322
UNASSIGNED	156,269,249	-149,000,938	7,268,311	1,932,808	0	0
EXOTICS	547,858	0	547,858	0	-2,720,311,989	120,174
EXOTICS	610,520,310	-443,258,855	167,261,455	2,452,075	-13,427,407	13,427,407
EXOTICS	42,706,725	-35,104,861	7,601,864	53,393	-319,851,820	315,067,957
EXOTICS	41,770,637	-40,727,696	1,042,941	0	-749,411,472	748,882,357
EXOTICS	56,405,182	-41,741,290	14,663,892	161,019	-95,461,500	90,357,824
EXOTICS	93,805,353	-39,648,889	54,156,464	29,209	-69,818,883	69,818,883
EXOTICS	822,016,977	-650,872,119	171,144,857	2,025,848	-388,865,900	384,778,665
EXOTICS	1,424,688,824	-1,344,201,471	80,487,353	1,924,900	-128,579,654	127,816,278
EXOTICS	0	0	0	0	-22,568	22,568
EXOTICS	20,226,554	-16,951,456	3,275,098	1,215,166	-16,468,402	16,459,982
EXOTICS	10,064	0	10,064	0	-38,828,997	38,730,476
EXOTICS	143,521,867	-115,519,487	28,002,380	2,863,278	-15,311,380	10,719,443
EXOTICS	243,499,725	-234,601,461	8,898,265	603,767	-180,932,351	180,480,312
EXOTICS	15,317,016	-15,317,016	0	0	-38,000,497	38,000,497
EXOTICS	0	0	0	0	-436,035,696	436,035,696
EXOTICS	214,926,796	-167,268,625	47,658,171	6,599,443	-99,043,990	84,983,375
EXOTICS	4	-4	0	0	0	0
EXOTICS	801,779	-742,549	59,231	11,125	0	0
EXOTICS	23,301,210	-22,629,136	672,073	393	-977,655	977,655
EXOTICS	53,512,610	-28,036,993	25,475,618	412,858	-38,951,339	38,770,210
EXOTICS	2,432,548	-828,268	1,604,280	0	-658,118	658,118
EXOTICS	0	0	0	0	-45,674,237	13,821,146

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EXOTICS	2,005,269	-1,601,177	404,092	0	-41,949	41,949
EXOTICS	238,020	-237,590	430	208	-62,701	62,701
EXOTICS	0	0	0	0	-2,770,182	2,770,182
EXOTICS	3,867,152	-3,715,893	151,259	0	0	0
EXOTICS	3,065,158	-2,475,574	589,584	95,769	-17,596,299	17,596,299
EXOTICS	325,183,076	-274,192,673	50,990,403	17,587,834	0	0
EXOTICS	84	-15	69	0	-28	28
UNASSIGNED	249,675,516	-219,855,871	29,819,645	6,565,655	-215,532,754	215,521,477
	20,738,443	-13,783,504	6,954,940		0	0
EXOTICS	2,190,989,675	-1,974,500,922	216,488,754	7,333,628	-10,834,497	9,510,976
EXOTICS	1,707,529,168	-1,556,245,497	151,283,672	9,569,363	-1,069,853,055	1,011,321,943
EXOTICS	266,607,119	-246,280,637	20,326,481	0	-1,043,124,198	996,388,401
EXOTICS	1,008,999,636	-966,304,360	42,695,276	1	-3,000,297,357	2,931,452,889
EXOTICS	1,653,432,460	-1,414,828,291	238,604,170	5,402,251	-190,913,632	163,699,571
EXOTICS	80,661,216	-24,673,979	55,987,237	0	0	0
EXOTICS	4,380,475	-316,164	4,064,311	0	0	0
EXOTICS	322	-308	14	0	0	0
EXOTICS	322	-308	14	0	0	0
EXOTICS	322	-308	14	0	0	0
EXOTICS	322	-308	14	0	0	0
EXOTICS	322	-308	14	0	0	0
EXOTICS	322	-308	14	0	0	0
UNASSIGNED	1,103,735,228	-770,400,306	333,334,922	6,351,561	-1,010,416,204	946,292,885
EXOTICS	190,377,658	-94,121,854	96,255,804	290,447	-147,029,979	143,080,079
EXOTICS	156,269	-156,269	0	0	0	0
EXOTICS	347,133	-347,133	0	0	0	0
EXOTICS	98,249	0	98,249	0	-56,157	56,157
EXOTICS	7,872,258	-5,626,657	2,245,601	5,710	0	0
EXOTICS	1,130,771,866	-1,001,739,213	129,032,652	9,189,341	-2,374,962,044	2,313,624,140
EXOTICS	6,292,355	-4,925,019	1,367,336	746	-352,245,346	351,760,363
EXOTICS	11,071	0	11,071	0	0	0
UNASSIGNED	259,721,975	-184,942,009	74,779,966	3,515,354	-23,201,346	23,201,286
	-96,356	0	-96,356	0	0	0
EXOTICS	131,798	0	131,798	0	0	0
	-9,496,349	0	-9,496,349	0	0	0
EXOTICS	9,496,349	0	9,496,349	0	0	0
EXOTICS	0	0	0	0	-7	7
EXOTICS	150,522,159	-140,447,916	10,074,243	590,058	-9,054,623	9,050,543
UNASSIGNED	262,723,599	-240,360,458	22,363,141	924,979	-112,750,765	104,995,981
EXOTICS	358,098,818	-324,960,432	33,138,386	3,930,160	0	0
EXOTICS	753,458,543	-671,542,141	81,916,402	15,225,478	0	0
EXOTICS	530,958	-466,746	64,212	0	0	0
UNASSIGNED	233,251,383	-192,434,359	40,817,024	716,667	-4,907,371	2,815,951
EXOTICS	86,534,882	-71,372,341	15,162,541	347,423	0	0
EXOTICS	63,448,761	-52,996,943	10,451,817	2,417,305	-1,378,199,097	1,378,065,164
EXOTICS	214,973,051	-196,489,153	18,483,898	847,028	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EXOTICS	279,597	-276,036	3,560	62	-1,527,995	1,527,772
EXOTICS	22,744,330	-4,743,130	18,001,199	0	-7,969,158	3,159,374
EXOTICS	0	0	0	0	-2,401,500	2,401,500
EXOTICS	0	0	0	0	-322	322
EXOTICS	0	0	0	0	-322	322
EXOTICS	0	0	0	0	-322	322
EXOTICS	0	0	0	0	-322	322
EXOTICS	36,269,960	-34,189,600	2,080,360	16,115	-123,054,775	114,910,486
EXOTICS	183,550,417	-68,607,547	114,942,870	937,708	-26,071,951	17,431,962
EXOTICS	387,225,502	-312,317,270	74,908,231	16,843,204	-74,114,000	74,114,000
EXOTICS	277,603,762	-232,788,010	44,815,752	1,429,327	-68,206,533	66,825,735
EXOTICS	12,260,953	-4,627,189	7,633,764	0	-13,570,188	1,203,417
EXOTICS	95,117	-89,873	5,244	0	-256	256
EXOTICS	0	0	0	0	-322	322
EXOTICS	0	0	0	0	-322	322
EXOTICS	219,761,416	-155,039,195	64,722,220	231,035	-76,706,346	76,706,346
EXOTICS	320,719,156	-291,638,989	29,080,167	1,164,358	-735,571	195,282
EXOTICS	1,878,209,112	0	1,878,209,112	0	-2,091,158,115	0
EXOTICS	1,360,441,107	0	1,360,441,107	0	-2,552,942,714	0
EXOTICS	79,445,402	0	79,445,402	0	-44,683,386	0
EXOTICS	52,353,091	0	52,353,091	0	-3,800,144	0
EXOTICS	12,497,488	0	12,497,488	0	-467,710,076	0
EXOTICS	0	0	0	0	0	0
New Issue ABS CDO	2,096,352,371	0	2,096,352,371	0	0	0
CDO ABS	0	0	0	0	-2,840,000	2,295,068
CDO ABS	1,783,310	0	1,783,310	0	0	0
CDO ABS	52,696,531	0	52,696,531	0	-31,301,117	911,437
New Issue ABS CDO	16,790,000	0	16,790,000	0	-16,608,667	0
CDO ABS	745,652,613	0	745,652,613	0	0	0
CDO ABS	19,457,359	0	19,457,359	0	-1	1
CDO ABS	8,155,425	0	8,155,425	0	0	0
CDO ABS	31,953,858	0	31,953,858	0	-11,654,784	6,100,141
CDO ABS	29,265,320	0	29,265,320	0	0	0
GC Bespoke NY	619,081,922	0	619,081,922	105,123,006	0	0
EXUMRIDGE US	258,661,332	0	258,661,332	0	0	0
EXUMRIDGE US	140,580,662	0	140,580,662	0	0	0
NEW ISSUE CDO	1,047,864	0	1,047,864	0	0	0
New Issue CLO	-3,696,915	0	-3,696,915	0	0	0
NEW ISSUE CDO	25,158,191	0	25,158,191	0	0	0
NEW ISSUE CDO	357,648,643	0	357,648,643	36,136,232	0	0
NEW ISSUE CDO	13,387,500	0	13,387,500	0	0	0
NEW ISSUE CDO	34,535,449	0	34,535,449	0	0	0
NEW ISSUE CDO	151,711,996	0	151,711,996	0	0	0
NEW ISSUE CDO	1	0	1	0	0	0
NEW ISSUE CDO	63,554,802	0	63,554,802	0	0	0
NEW ISSUE CDO	12,005,793	0	12,005,793	0	0	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
NEW ISSUE CDO	29,126,683	0	29,126,683	0	0	0
New Issue CLO	810,000	0	810,000	0	0	0
NEW ISSUE CDO	4,800,000	0	4,800,000	0	0	0
NEW ISSUE CDO	12,479,212	0	12,479,212	0	0	0
New Issue CLO	17,864,006	0	17,864,006	0	0	0
CDO DERIVATIVES BALST	1,100,226	0	1,100,226	0	0	0
CDO DERIVATIVES BALST	-8,171,886	0	-8,171,886	0	0	0
CDO SECONDARY US	17,976,467	0	17,976,467	0	-4,909,273	4,070,063
CDO SECONDARY US	52,344,608	0	52,344,608	17,556,850	0	0
CDO SECONDARY US	274,390,898	0	274,390,898	0	-5,210,249	2,490,249
CS Principal Investment	0	0	0	0	0	0
CS Principal Investment	5,785,000	0	5,785,000	0	0	0
CDO CREDIT STRATEGY	32,597,982	0	32,597,982	0	0	0
CDO MANAGEMENT	1,135,941	0	1,135,941	0	0	0
CDO MANAGEMENT	40,000,000	0	40,000,000	0	0	0
CDO MANAGEMENT	2,763,200	0	2,763,200	0	0	0
SCT - RELVAL	-36,458,116	0	-36,458,116	0	0	0
SCT LD OPTIONS	2,566,818	0	2,566,818	0	-4,796,148	0
SCT LD OPTIONS	41,360,535	0	41,360,535	0	0	0
SCT - RELVAL	147,784,088	-1,636,996	146,147,092	0	0	0
SCT LD OPTIONS	43,029,964	-7,522,434	35,507,530	0	-184,118,928	6,983,546
SCT - RELVAL	0	0	0	0	-17,135,458	156,119
SCT - STF	92,856,781	0	92,856,781	0	0	0
SCT - STF	0	0	0	0	-73,134,783	73,134,783
SCT - STF	73,310,463	-73,134,783	175,679	0	0	0
SCT - STF	4,100	0	4,100	0	0	0
SCT - STF	122,007,535	0	122,007,535	0	-749,971	0
SCT - OTHER PRODUCTS	3,637,062	0	3,637,062	0	0	0
SCT - OTHER PRODUCTS	8,664,996	0	8,664,996	0	0	0
Eagle Energy	730,036,449	0	730,036,449	0	0	0
Energy Corporate	991,719,806	0	991,719,806	0	0	0
UNASSIGNED	0	0	0	0	0	0
FIRM RELATIONSHIP LOANS	-744,952,739	0	-744,952,739	0	17,806	0
FIRM RELATIONSHIP LOANS	-135,505,794	0	-135,505,794	0	0	0
FIRM RELATIONSHIP LOANS	-776,657,699	0	-776,657,699	0	41,355	0
BL HEDGE - FRL - LBI	1,051,230	0	1,051,230	0	-51,008,640	21,977,050
BL HEDGE - LEGACY	1,639,450	-1,539,666	99,784	0	0	0
BL HEDGE - FRL - LBI	-215,325	0	-215,325	0	-5,336,537	0
BL HEDGE - FRL - LBI	-174,488	0	-174,488	0	-5,307,766	0
UNASSIGNED	5,474,060	0	5,474,060	0	0	0
UNASSIGNED	20,382,358	0	20,382,358	0	0	0
FIRM RELATIONSHIP LOANS	256,549,111	0	256,549,111	0	0	0
FIRM RELATIONSHIP LOANS	968,337,738	0	968,337,738	0	-23,741	0
FIRM RELATIONSHIP LOANS	334,162,728	0	334,162,728	0	-30,159	0
FIRM RELATIONSHIP LOANS	667,082,041	0	667,082,041	0	0	0
UNASSIGNED	16,324,368	0	16,324,368	0	-24,981	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
FIRM RELATIONSHIP LOANS	1,185,366	0	1,185,366	0	0	0
FIRM RELATIONSHIP LOANS	24,932,580	0	24,932,580	0	0	0
FIRM RELATIONSHIP LOANS	179,117	0	179,117	0	0	0
FIRM RELATIONSHIP LOANS	35,992,853	0	35,992,853	0	0	0
BL HEDGE - FRL - LBI	8,253,230	-8,253,230	0	0	0	0
BL HEDGE - FRL - LBI	6,073,280	-6,012,234	61,046	0	0	0
FIRM RELATIONSHIP LOANS	34,614	0	34,614	0	0	0
FIRM RELATIONSHIP LOANS	169,024	0	169,024	0	0	0
FIRM RELATIONSHIP LOANS	18,693	0	18,693	0	0	0
BANK LOAN HEDGE	29,169,625	0	29,169,625	0	0	0
Social Holds - IBD SHARED	0	0	0	0	0	0
Social Holds - IBD SHARED - LBI	758,907	0	758,907	0	0	0
UNASSIGNED	908	0	908	0	0	0
Social Holds - IBD SHARED	110	0	110	0	0	0
HIGH YIELD SECURITIES	75,500,313	0	75,500,313	0	0	0
Social Holds	5	0	5	0	0	0
Social Holds - IBD SHARED	294,022	0	294,022	0	0	0
Social Holds - IBD SHARED	1,807	0	1,807	0	0	0
UNASSIGNED	17,040	0	17,040	0	0	0
Social Holds - 100% FID	4,384	0	4,384	0	0	0
Social Holds - IBD SHARED	102,753,814	0	102,753,814	0	0	0
Social Holds - IBD SHARED	4,740	0	4,740	0	0	0
Social Holds - IBD SHARED	101,794,083	0	101,794,083	0	0	0
Social Holds - IBD SHARED	12,238,325	0	12,238,325	0	0	0
Social Holds - IBD SHARED	130,628,286	0	130,628,286	0	0	0
Social Holds - IBD SHARED	1,776,821	0	1,776,821	0	0	0
	982	0	982	0	0	0
Social Holds - IBD SHARED	5,398,167	0	5,398,167	0	0	0
Social Holds - IBD SHARED	30,280,077	0	30,280,077	0	0	0
Social Holds - IBD SHARED	5,380,092	0	5,380,092	0	0	0
HY LEGACY FRLS	-13,787,716	0	-13,787,716	0	0	0
SYNDICATE	-517,144,522	0	-517,144,522	0	0	0
HY FRLS	4,769	0	4,769	0	0	0
HY FRLS	18,383,621	0	18,383,621	0	0	0
HY FRLS	5,542,789	0	5,542,789	0	0	0
HY FRLS	127,133,982	0	127,133,982	0	0	0
HY FRLS	126,706,147	0	126,706,147	0	0	0
HY FRLS	149,146,251	0	149,146,251	0	0	0
HY FRLS	276,837,793	0	276,837,793	0	0	0
HY FRLS	4,154,299	0	4,154,299	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	765,215,402	0	765,215,402	0	0	0
UNASSIGNED	255,071,801	0	255,071,801	0	0	0
UNASSIGNED	3,562	-3,562	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
REINSURANCE	56,605,056	0	56,605,056	151,643	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	99,786,365	0	99,786,365	0	0	0
FEES / OTHER AMERICAS	0	0	0	0	0	0
FX FORWARD AMERICAS	1,023,106,794	0	1,023,106,794	0	0	0
FX FORWARD AMERICAS	1,005,975,422	0	1,005,975,422	0	0	0
FOREX - OPTIONS AMERICAS	892,892,766	0	892,892,766	0	0	0
Structured Notes	24,678,623	-205,670	24,472,952	22,023,001	-106,960	106,960
FX STRUCTURED PRODUCTS	0	0	0	0	0	0
FX STRUCTURED PRODUCTS	30,268	0	30,268	0	0	0
UNASSIGNED	20,087,739	0	20,087,739	0	-205,670	205,670
FX EMG	10,739,426	0	10,739,426	0	0	0
FX EMG	283,102,299	0	283,102,299	0	0	0
BRAZIL LOCAL DEAL	516,316,869	0	516,316,869	0	0	0
BRAZIL LOCAL DEAL	89,810,346	0	89,810,346	0	0	0
LONG AGENCY DEBENTURES	20,069,583	0	20,069,583	0	0	0
AGENCY ZERO	157,734	0	157,734	0	0	0
SHORT AGENCIES	146,123,477	0	146,123,477	0	-137,888,867	35,913,415
LONG AGENCY DEBENTURES	363,077,364	0	363,077,364	0	-106,814,792	47,690,489
SHORT AGENCIES	1,477,583,650	-214,902,091	1,262,681,558	749,013,602	-2,011,945,540	358,520,549
SHORT AGENCIES	4,589,833,860	-750,529,022	3,839,304,838	1,971,743,310	-4,767,378,697	638,154,122
NONCALLABLE SYNDICATE	92,763,559	-81,153,324	11,610,234	0	0	0
AGENCY ZERO	601,286,200	-43,332,864	557,953,335	0	-648,984,405	67,598,315
LONG AGENCY DEBENTURES	325,718,293	-77,299,869	248,418,424	148,942,695	-144,666,105	21,399,077
LONG AGENCY DEBENTURES	8,550,649,680	-927,746,490	7,622,903,190	4,681,845,040	-4,727,096,658	501,835,402
CALLABLE STRUCTURE	608,014	0	608,014	0	0	0
CALLABLE STRUCTURE	0	0	0	0	0	0
CALLABLE STRUCTURE	19,834,496	-230,688	19,603,808	15,734,195	0	0
CALLABLE STRUCTURE	96,540	0	96,540	0	0	0
CALLABLE STRUCTURE	57,342,460	-31,009,471	26,332,990	0	-32,828,452	32,828,452
CALLABLES	1,123,513,899	-410,853,260	712,660,639	0	-740,879,471	163,852,699
CALLABLE STRUCTURE	4,525,708	0	4,525,708	0	0	0
CALLABLE STRUCTURE	57,285,480	0	57,285,480	0	0	0
CALLABLES	502,721,430	-37,113,205	465,608,225	0	-203,410,956	172,040,076
CALLABLE STRUCTURE	210,506,375	0	210,506,375	0	0	0
GOVERNMENTS	42	0	42	0	0	0
GOVERNMENTS	284,190,103	-284,190,103	0	0	-163,213,907	73,678,924
GOVERNMENTS	164,278,721	-37,336,439	126,942,282	0	-156,901,589	60,160,484
GOVERNMENTS	0	0	0	0	-56,602,838	24,265,538
GOVERNMENTS	536,272,815	-187,847,615	348,425,200	0	-471,101,656	437,211,312
GOVERNMENTS	826,173,899	-562,151,494	264,022,405	0	-773,930,043	326,328,465
GOVERNMENTS	1,893,622,854	-573,869,746	1,319,753,108	0	-2,019,301,202	735,080,304
GOVERNMENTS	111,569,783	-107,925,809	3,643,974	0	-13,933,980	13,558,551
GOVERNMENTS	713,824,386	-713,601,121	223,264	0	-924,841,880	565,224,119
GOVERNMENTS	173,385	0	173,385	0	0	0
GOVERNMENTS	61	-61	0	0	0	0
GOVERNMENTS	180	-180	0	0	-48	48
GOVERNMENTS	473	-473	0	0	-12,739	316

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
GOVERNMENTS	0	0	0	0	0	0
GOVERNMENTS	344,063,595	-620,450	343,443,145	0	-368,762,013	120,578,546
ADMINISTRATION	0	0	0	0	0	0
GOVERNMENTS	0	0	0	0	-546,082	154,747
GOVERNMENTS	100,685,640	-63,007,624	37,678,016	0	-98,876,705	30,166,657
15YR	3,630,386,962	0	3,630,386,962	0	0	0
15YR	80,222,828	-11,055,818	69,167,010	0	-86,386,076	80,715,256
30YR	7,103,254	-41,773	7,061,480	0	-1,370,645	692,114
SPECIFIED	276,212,911	-116,567,655	159,645,256	0	-21,467,513	14,748,368
30YR	12,196,714	-5,223,996	6,972,718	0	-4,489,063	4,489,063
SPECIFIED	1,938,158,457	-1,874,210	1,936,284,247	0	-3,097,989	0
15YR	4,034	0	4,034	0	0	0
GNMA	7,271	0	7,271	0	0	0
GNMA	3,325,451	-2,602,549	722,903	0	-3,272,030	3,051,341
30YR	244,292,894	-15,224,802	229,068,092	0	-98,212,204	97,155,963
PROP	109,957,000	-1,015,067	108,941,933	0	0	0
PROP	112,941,042	-830,274	112,110,768	101	0	0
PROP	45,953,763	0	45,953,763	0	0	0
TREASURY PROPRIETARY I	0	0	0	0	0	0
TREASURY PROPRIETARY	399,232,565	-399,232,565	0	0	0	0
TREASURY PROPRIETARY	0	0	0	0	-397,923,912	397,923,912
TREASURY PROPRIETARY	0	0	0	0	-9,087,878	9,087,878
TREASURY PROPRIETARY I	185,225,203	-12,376,411	172,848,792	0	0	0
TREASURY PROPRIETARY I	2,355,929,089	-153,199,751	2,202,729,338	294,948,683	-1,173,021,757	38,765,783
TREASURY PROPRIETARY I	0	0	0	0	0	0
TREASURY PROPRIETARY I	0	0	0	0	-414,756,994	6,603,608
TREASURY PROPRIETARY I	0	0	0	0	-102,771,731	102,723,740
TREASURY PROPRIETARY	1,461,336	-1,461,336	0	0	-359,987,513	359,987,513
TREASURY PROPRIETARY II	141,699,739	-125,714,818	15,984,922	0	-2,976,260,028	611,691,165
TREASURY PROPRIETARY	0	0	0	0	-1,907,689,829	201,325,376
TREASURY PROPRIETARY	56,502,000	0	56,502,000	0	-940	0
TREASURY PROPRIETARY	190,043,084	-11,882,387	178,160,697	0	-2,254,394,757	1,110,258,637
TREASURY PROPRIETARY	16,493,796	-9,027,671	7,466,125	0	-56,613,405	28,413,524
TREASURY PROPRIETARY I	1,109,871,307	-683,235,147	426,636,160	0	-12,192,481,365	1,438,297,488
TREASURY PROPRIETARY I	0	0	0	0	0	0
TREASURY PROPRIETARY II	0	0	0	0	0	0
TREASURY PROPRIETARY	0	0	0	0	0	0
UNASSIGNED	818,842,749	-233,217,172	585,625,577	0	-238,409,381	72,213,036
MBS - OTC OPTIONS	37,593,269	-36,845,378	747,891	0	-30,222,178	11,874,059
MBS - OTC OPTIONS	19,617,006	0	19,617,006	0	0	0
MBS - OTC OPTIONS	2,032,275	-1,498,568	533,707	0	-2,032,276	2,032,276
MBS - OTC OPTIONS	54,989	0	54,989	0	0	0
MBS - OTC OPTIONS	0	0	0	0	-4,254,364	3,565,466
DERIVATIVES CORPORATE	657,359,617	0	657,359,617	0	0	0
DERIVATIVES CORPORATE	4,514,770,201	0	4,514,770,201	0	0	0
UNASSIGNED	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
MORTGAGE PRODUCTS	30,447,383	0	30,447,383	0	0	0
MORTGAGE PRODUCTS	342,999,573	-265,720,371	77,279,202	0	0	0
EXOTIC OPTIONS	542,967,609	-341,490,305	201,477,304	0	-174,651,824	174,651,824
EXOTIC OPTIONS	0	0	0	0	-25,630,666	25,630,666
SHF	68,882,308	-1	68,882,307	0	0	0
CFO	142,143,632	-19,967,762	122,175,869	0	-53,811,700	53,811,700
SCF	13,831,664	-776,115	13,055,549	0	0	0
CFO	19,903,917	-20	19,903,897	0	0	0
P_ALPHA	265,250	0	265,250	0	0	0
UNASSIGNED	53,811,700	-53,811,700	0	0	-20,751,559	20,751,559
FDV	144,149,073	-118	144,148,955	0	0	0
UNASSIGNED	11,908,800	0	11,908,800	0	0	0
UNASSIGNED	13,510,000	-13,510,000	0	0	0	0
BOND OPTIONS	2,322,825	0	2,322,825	0	0	0
BOND OPTIONS	0	0	0	0	-110,407,981	0
BOND OPTIONS	68,271,847	-46,372,833	21,899,015	0	-193,238,288	193,238,288
BOND OPTIONS	260,192,260	-248,125,210	12,067,050	0	-658,704,755	297,973,166
BOND OPTIONS	5,497,442	0	5,497,442	0	0	0
OPTIONS DERIVATIVES:CONTRA	95,430,802	0	95,430,802	0	0	0
LONG OPTIONS	3,331,092	-3,331,092	0	0	-1,910,899	786,729
LONG OPTIONS	0	0	0	0	-2,938,844	2,938,844
LONG OPTIONS	12,838,833	-12,838,833	0	0	-2,672,585,016	191,025,685
LONG SWAPS	20,392,311	-20,392,311	0	0	-396,204,761	279,351,799
LONG SWAPS	3,166,231	-3,166,231	0	0	0	0
LONG SWAPS	218,373,276	-218,373,276	0	0	-1,179,232,501	464,017,027
LONG SWAPS	0	0	0	0	-13,505,799	0
SWAPS DERIVATIVES:CONTRA	168,007,932	0	168,007,932	0	0	0
SHORT TERM AGENCIES	0	0	0	0	-3,000,000	144,000
SHORT TERM AGENCIES	71,270	0	71,270	0	0	0
SHORT TERM AGENCIES	132,641,608	-19,300,586	113,341,022	0	-118,044,831	771
SHORT TERM AGENCIES	0	0	0	0	0	0
SHORT TERM UST	0	0	0	0	0	0
SHORT TERM UST	1,005	-477	528	0	-798,290	328,358
SHORT TERM UST	1,264,952	0	1,264,952	0	-38,560,142	629,387
SHORT TERM UST	0	0	0	0	-41,689	0
SHORT TERM UST	0	0	0	0	0	0
SHORT TERM UST	21,128,741	-20,926,733	202,009	0	-4,285,681,458	2,598,557
SHORT TERM UST	46,830,672	-43,140,161	3,690,510	0	-820,685,249	48,013,566
RELATIVE VALUE FUND	0	0	0	0	-69	69
CS Principal Investment	5,924,171	0	5,924,171	0	0	0
CS CREDIT DIRECTIONAL	5,785,000	0	5,785,000	0	-14,866,000	14,866,000
CS Principal Investment	35,200,234	0	35,200,234	0	0	0
CS Principal Investment	32,500,132	0	32,500,132	0	0	0
CS CREDIT DIRECTIONAL	4,742,442	0	4,742,442	0	0	0
HIGH GRADE - INSTITUTIONAL	15,449,594	0	15,449,594	0	0	0
HIGH GRADE - INSTITUTIONAL	51,860,905	-185,000	51,675,905	0	-91,094	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HIGH GRADE - INSTITUTIONAL	65,024,884	0	65,024,884	0	0	0
HIGH GRADE - INSTITUTIONAL	7,784,939	0	7,784,939	0	0	0
HIGH GRADE - INSTITUTIONAL	24,045,100	0	24,045,100	0	0	0
HIGH GRADE - INSTITUTIONAL	25,885,018	0	25,885,018	0	0	0
HIGH GRADE - INSTITUTIONAL	0	0	0	0	-7,627,395	1,049,562
HIGH GRADE - INSTITUTIONAL	346,533	0	346,533	0	-26,021,954	16,427,175
HIGH GRADE - INSTITUTIONAL	0	0	0	0	-39,126,322	23,766,792
HIGH GRADE - INSTITUTIONAL	0	0	0	0	-24,258,984	14,209,410
HIGH GRADE - INSTITUTIONAL	1,720,000	0	1,720,000	0	-617,008	1,282
HIGH GRADE - INSTITUTIONAL	75,581	0	75,581	0	0	0
	-7,392	0	-7,392	0	0	0
UNASSIGNED	0	0	0	0	-11,901,403	0
UNASSIGNED	9,731,000	0	9,731,000	0	0	0
UNASSIGNED	19,341,446	0	19,341,446	0	0	0
UNASSIGNED	1,994,800	0	1,994,800	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	41,023	-41,023	0	0	-370,639,938	370,639,938
EUROBONDS $	-501,495	0	-501,495	0	0	0
UNASSIGNED	37,110,236	0	37,110,236	0	0	0
Financials	0	-49,987	-49,987	0	-56,750,566	20,427
HG CORPORATES	0	-5,025	-5,025	0	0	0
INDUSTRIALS	0	0	0	0	0	0
HIGH GRADE	0	0	0	0	0	0
INDUSTRIALS1-CDS	19,497,797	-10,197,137	9,300,659	0	-61,771,733	26,924,775
HIGH GRADE - INSTITUTIONAL	20,609,612	-148,346	20,461,267	0	-3,073,850	0
UTILITIES-CASH	270,005,452	-158,431	269,847,021	0	-196,140,631	6,041,295
HIGH GRADE - INSTITUTIONAL	69,380	0	69,380	0	0	0
FINANCE- CASH	551,775	0	551,775	0	-13,290,922	0
INDUSTRIALS1-CDS	32,758,789	-134,357	32,624,432	0	0	0
INDUSTRIALS	12,500	-157	12,343	0	0	0
AUTO JV	15,661,215	-15,484,592	176,623	0	-1,712	1,712
UNASSIGNED	1,285	-77	1,208	0	-342	59
PORTFOLIO PRODUCTS-CASH	5,822	-1	5,821	0	0	0
INDUSTRIALS1-CDS	6,888,223	0	6,888,223	0	0	0
FLOATERS	0	0	0	0	-1,144,500	1,144,500
INDUSTRIALS	220,718,759	-2,025,343	218,693,416	0	-204,003,562	386,445
HIGH GRADE	4,119,377	-158,220	3,961,157	0	-1,584,000	1,180,774
HIGH GRADE	203,134,172	-50,440	203,083,733	0	-129,348,238	3,068,541
HIGH GRADE	847,620	0	847,620	0	-202,560	0
UNASSIGNED	77,725,506	-4,983,889	72,741,617	0	-3,666,126	2,558,008
UNASSIGNED	52,630	0	52,630	0	-506,912	0
UNASSIGNED	4,174,038	0	4,174,038	0	-102,939	0
HIGH GRADE	198,533,373	-16,852	198,516,521	0	-202,068,875	925
UNASSIGNED	22,032,535	-2,984,634	19,047,902	0	-7,248,182	1,156,000
Financials	118,709,473	-97,083,382	21,626,091	0	-25,939,694	4,142,960
INDUSTRIALS1-CASH	13,337,148	-43,354	13,293,794	0	-52,231,795	4,314,009

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
INDUSTRIALS1-CASH	3,769,587	-1,457,800	2,311,787	0	-4,636,292	0
Financials	17,800,291	-12,654,765	5,145,526	0	-162,257,580	161,997,710
HIGH GRADE	27,055,731	-27,055,731	0	0	-103,793,651	101,029,157
UTILITIES-CASH	68,648,928	-68,648,928	0	0	-67,984,690	55,619,662
HIGH GRADE - INSTITUTIONAL	0	0	0	0	-2,563,067	2,563,067
INDUSTRIALS1-CDS	938	-938	0	0	-5,373,011	5,370,011
HIGH GRADE	60,892,791	-60,892,791	0	0	-108,487,554	107,716,967
UNASSIGNED	0	0	0	0	-3,025,827	492,778
HIGH GRADE	5,028,357	-5,028,357	0	0	-6,069,941	2,308,859
UNASSIGNED	10,249,286	-10,249,286	0	0	-53,182,780	37,472,896
INDUSTRIALS	52,240,922	-47,263,366	4,977,556	0	-28,939,048	28,558,814
UNASSIGNED	13,730,724	0	13,730,724	0	-14,224,578	0
HIGH GRADE	7,882,257	0	7,882,257	0	-508,587	0
UNASSIGNED	0	0	0	0	-1,606,449	1,560,872
UNASSIGNED	0	0	0	0	-7,303,780	5,186,283
AERO REIT JV	0	0	0	0	-980,793	696,444
UNASSIGNED	98,233	-18,201	80,032	0	-2,982,157	2,401,358
FLOATERS	0	0	0	0	-3,987,983	0
HIGH GRADE	8,611,045	0	8,611,045	0	0	0
CAPITAL SECURITIES	2,620	0	2,620	0	0	0
CAPITAL SECURITIES	1,199,500	-247,000	952,500	0	0	0
CAPITAL SECURITIES	52,882,761	0	52,882,761	0	-5,113,949	0
PREFERRED SYNDICATE	11,724,750	0	11,724,750	0	0	0
PREFERRED SYNDICATE	0	0	0	0	-15,418,750	0
CAPITAL SECURITIES	4,664,781	-4,664,781	0	0	0	0
UNASSIGNED	0	0	0	0	-76,605,985	76,605,985
AUCTION RATE SECURITIES	-536,145	0	-536,145	0	0	0
FRN SYNDICATE	8,989,451	0	8,989,451	0	0	0
CAPITAL SECURITIES	23,056,059	0	23,056,059	124,326,577	0	0
CAPITAL SECURITIES SECONDARY	0	0	0	0	0	0
CAPITAL SECURITIES	23,056,058	0	23,056,058	0	0	0
UNASSIGNED	894,694	0	894,694	827,200	0	0
CAPITAL SECURITIES SECONDARY	843,993	-843,993	0	0	-505,505	0
CAPITAL SECURITIES SECONDARY	60,494,658	0	60,494,658	0	-47,913,762	0
INSURANCE	79,173,112	0	79,173,112	0	-6,663,559	0
$25 PAR SECURITIES	120,508,950	0	120,508,950	0	-40,861,282	0
CAPITAL SECURITIES	13,125,000	0	13,125,000	0	0	0
CAPITAL SECURITIES SECONDARY	259,616,236	0	259,616,236	0	-790,050	0
UNASSIGNED	168,236,102	0	168,236,102	0	-6,004,791	0
AIRLINE_DEF	37,872,330	0	37,872,330	0	-25,945,640	0
$25 PAR SECURITIES	1,436,414	0	1,436,414	0	-2,802,800	2,802,800
CAPITAL SECURITIES	208,544	0	208,544	0	-8,602,390	0
CAPITAL SECURITIES	8,215,348	0	8,215,348	0	0	0
UNASSIGNED	30,514,688	0	30,514,688	0	-10,290,704	6,979,112
HYBRID	5,043,750	0	5,043,750	0	0	0
UNASSIGNED	26,250	-26,250	0	0	0	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CAPITAL SECURITIES	2,062,214	0	2,062,214	0	0	0
UNASSIGNED	23,295	-172	23,123	0	0	0
UNASSIGNED	2,479,938	-379	2,479,559	0	0	0
UNASSIGNED	22,140,740	0	22,140,740	0	0	0
	-193,294	0	-193,294	0	0	0
UNASSIGNED	11,642,672	0	11,642,672	0	-12,043,991	0
SPECIALS SITUATIONS	78,827,103	0	78,827,103	0	0	0
CAPITAL SECURITIES	111,192,696	0	111,192,696	0	0	0
AIRLINE_DEF	2,739,997	0	2,739,997	0	0	0
CAPITAL SECURITIES	0	0	0	0	-99,857,558	0
HYBRID	2,150,000	0	2,150,000	0	0	0
AUCTION RATE SECURITIES	302,996,089	0	302,996,089	0	0	0
AUCTION RATE SECURITIES	272,584,115	0	272,584,115	0	0	0
$25 PAR SECURITIES	28,442,750	-1,289,332	27,153,418	0	-14,061,405	14,061,405
AUCTION RATE SECURITIES	407,764,205	0	407,764,205	0	0	0
AUCTION RATE SECURITIES	438,208,700	0	438,208,700	0	0	0
AUCTION RATE SECURITIES	446,731,858	0	446,731,858	0	0	0
AUCTION RATE SECURITIES	4,232,679	0	4,232,679	0	0	0
AUCTION RATE SECURITIES	124,420,054	0	124,420,054	0	0	0
CAPITAL SECURITIES	0	0	0	0	-1,588,485	1,588,485
AUCTION RATE SECURITIES	2,631,537	0	2,631,537	0	0	0
AUCTION RATE SECURITIES	0	0	0	0	-36,294,681	36,294,681
AUCTION RATE SECURITIES	113,257,188	0	113,257,188	0	0	0
UNASSIGNED	3,461,814	0	3,461,814	0	0	0
CAPITAL SECURITIES SECONDARY	14,468,752	-14,468,752	0	0	-58,642,964	58,642,964
SPECIALS SITUATIONS	4,772,225	-4,772,225	0	0	-28,347,183	28,347,183
INSURANCE	0	0	0	0	-38,085,865	38,085,865
UNASSIGNED	7,569,150	-7,569,150	0	0	-17,160,765	17,160,765
UNASSIGNED	0	0	0	0	-16,009,999	16,009,999
AIRLINE_DEF	7,812,227	-7,812,227	0	0	0	0
UNASSIGNED	18,659,014	0	18,659,014	0	-11,777,861	11,777,861
CAPITAL SECURITIES	3,642,299	-3,642,299	0	0	0	0
CAPITAL SECURITIES	0	0	0	0	-6,294,892	6,294,892
UNASSIGNED	3,115,142	0	3,115,142	0	-153,784	153,784
UNASSIGNED	79,576,000	0	79,576,000	0	0	0
SPECIALS SITUATIONS	19,458,562	0	19,458,562	0	0	0
AIRLINE_DEF	1,900,133	0	1,900,133	0	0	0
LOANS	1,536,710	-1,399,459	137,251	0	-16,882,900	16,882,900
HIGH GRADE - SYNDICATE	396,450,941	0	396,450,941	0	0	0
HIGH GRADE - SYNDICATE	315,628,585	0	315,628,585	0	0	0
LOANS	315,927,341	0	315,927,341	0	0	0
LOANS	418,802,568	0	418,802,568	0	0	0
HIGH GRADE - SYNDICATE	24,953,990	0	24,953,990	0	0	0
FLOATERS	85,967	-85,967	0	0	0	0
COMMERCIAL PAPER	59,292,393	0	59,292,393	0	0	0
FLOATERS	0	0	0	0	-2,215,640	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
COMMERCIAL PAPER	11,161,749	0	11,161,749	0	0	0
COMMERCIAL PAPER	74,601,533	0	74,601,533	0	0	0
COMMERCIAL PAPER	2,492,344	0	2,492,344	0	0	0
COMMERCIAL PAPER	1,000	0	1,000	0	0	0
COMMERCIAL PAPER	34,891,479	0	34,891,479	0	0	0
COMMERCIAL PAPER	52,338,018	0	52,338,018	0	0	0
COMMERCIAL PAPER	4,971,538	0	4,971,538	0	0	0
COMMERCIAL PAPER	24,952,500	0	24,952,500	0	0	0
COMMERCIAL PAPER	498,375	0	498,375	0	0	0
COMMERCIAL PAPER	57,515,305	0	57,515,305	0	0	0
COMMERCIAL PAPER	634,277	0	634,277	0	0	0
COMMERCIAL PAPER	2,777,807	0	2,777,807	0	0	0
COMMERCIAL PAPER	49,235,919	0	49,235,919	0	0	0
EXTENDIBLE NOTES	118,198,516	0	118,198,516	0	0	0
FLOATERS	11,377,615	0	11,377,615	0	-2,014,824	976
ALTERNATIVE STRUCTURES	25,377,073	0	25,377,073	0	0	0
ASIA	134,178	0	134,178	0	-46,620	0
Middle East	50,173,808	-3,229	50,170,579	15,904,328	-24,014,882	1,009,839
ASIA HIGH YIELD	101,222	-1,342	99,880	0	-14,700,288	11,226,102
EUROPEE/CAN/AUS	430,633,315	0	430,633,315	26,384,750	-458,039,894	0
SOVS/PROVS/SUPRAS	513,020	0	513,020	0	-1,004,143	0
ASIA	30,739,131	0	30,739,131	0	-25,121,467	0
LATIN AMERICA	22,222	0	22,222	16,634	-10,354,853	575,359
LATIN AMERICA	32,846,598	0	32,846,598	3,106,741	-71,999,866	0
ASIA	5,777,908	0	5,777,908	3,568,567	-7,766,277	0
LATIN AMERICA	2,790,618	0	2,790,618	471,697	-3,280,566	0
ASIA	27,818,268	0	27,818,268	0	-1,084,772	557,839
ASIA	1,686	-1,639	47	0	-3,713,310	765,392
ASIA	8,061,303	0	8,061,303	0	-1,551,707	0
ASIA	4,692,379	0	4,692,379	0	-4,329,582	0
LATIN AMERICA	69,568,754	0	69,568,754	28,229,394	-94,809,856	1,303,869
ASIA	154,027	-154,027	0	0	-7,035,060	297,496
ASIA	16,141,799	0	16,141,799	40,125	-1,017,213	0
EUROPEE/CAN/AUS	5,016,000	-5,016,000	0	0	-5,261,950	5,261,950
Middle East	30,833,304	-30,833,304	0	0	-94,895,428	90,858,999
LATIN AMERICA	42,056,234	-42,056,234	0	0	-26,783,912	26,783,912
ASIA	16,252,043	-16,252,043	0	0	0	0
LATIN AMERICA	2,673,672	-2,051,477	622,195	0	-2,027,171	2,027,171
ASIA	0	0	0	0	-16,871,888	16,871,888
ASIA	7,679,714	-7,679,714	0	0	-4,909,453	4,909,453
ASIA	4,302,423	-2,495,462	1,806,961	0	-2,961,756	2,961,756
LATIN AMERICA	7,224,608	-7,224,608	0	0	-17,725,929	17,205,411
ASIA	625,388	-625,388	0	0	-16,397,268	16,397,268
ASIA	13,563,749	-13,563,749	0	0	-16,904,197	16,904,197
EUROPEE/CAN/AUS	1,025,227	-1,025,227	0	0	0	0
EUROPEE/CAN/AUS	91,649,317	-91,649,317	0	0	-45,688,132	45,688,132

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SOVS/PROVS/SUPRAS	779,818	-389,909	389,909	0	-194,793	194,793
ASIA	3,063,070	-3,063,070	0	0	-5,506,113	2,273,084
LATIN AMERICA	21,593,513	-21,593,513	0	0	0	0
BRADY DEBT	29,982,178	0	29,982,178	0	0	0
STRATEGIC INVESTMENT	26,015,101	0	26,015,101	0	0	0
BRADY FLOW	0	0	0	0	-17,301,875	17,228,097
SCT - OTHER PRODUCTS	67,030,932	-23,895,556	43,135,376	10,074,285	0	0
BRADY FLOW	376,397	0	376,397	0	-10,343,202	7,975,165
BRAZIL LOCAL	0	0	0	0	-86,574,861	21,748,910
EMG LATIN	69,772,897	-5,220,803	64,552,093	9,806,000	-55,187,483	3,425,656
EMG LATIN	7,656,324	0	7,656,324	0	-629,594	0
EMG LATIN	2,542,767	0	2,542,767	0	0	0
SCT - OTHER COUNTRIES	48,645,697	-536,371	48,109,325	0	0	0
SCT - OTHER COUNTRIES	6,750,875	0	6,750,875	0	0	0
SCT - OTHER COUNTRIES	6,217,979	-4,298,737	1,919,242	0	-440,649	171,277
SCT - OTHER COUNTRIES	45,648,797	0	45,648,797	0	0	0
SCT - VENEZUELA STRIPS	11,361,376	-6,150,023	5,211,353	0	0	0
SCT - OTHER COUNTRIES	47,375	0	47,375	0	0	0
SCT - OTHER COUNTRIES	289,356	0	289,356	0	0	0
EMG HOUSE	50,473,352	-6,658,972	43,814,380	0	-54,745,254	9,004,260
EMG HOUSE	46,928,433	0	46,928,433	0	0	0
PCS BRADY OPTIONS	298,968	-298,968	0	0	-2,128,502	2,128,502
BRADY FLOW	7,877,944	-3,185,604	4,692,340	0	-27,601,499	27,601,499
BRADY FLOW	877,395	0	877,395	0	-513,883	0
BRADY FLOW	605,440	-36,343	569,097	0	0	0
ECUADOR STP	5,000,073	0	5,000,073	0	0	0
SCT - VENEZUELA STRIPS	62,882,346	-27,102,519	35,779,827	0	0	0
PAMI TRADING	297	0	297	0	0	0
BRADY FLOW	10,768,761	-1,684,406	9,084,355	0	-11,184,758	85,292
EMG LATIN	26,924,914	-7,605,727	19,319,188	2,566,787	-20,793,658	6,470,227
SCT - OTHER PRODUCTS	437,735	0	437,735	0	0	0
EMG LATIN	52,473,714	-4,547,557	47,926,157	30	-16,960,574	8,551,858
BRADY STRUCTURED OPTIONS1	0	0	0	0	-3,116,910	3,116,910
BRADY DEBT	1,636	-62	1,574	589	0	0
EMG LATIN	0	0	0	0	-600,560	600,560
BRADY FLOW	1,657,068	-78,998	1,578,070	0	0	0
PCS BRADY OPTIONS	2,167,691	-1,083,846	1,083,846	0	-170,584	85,292
EMG PROPRIETARY	2,503,849	0	2,503,849	0	0	0
EMG LATIN	157,580,317	-8,441,933	149,138,384	0	-77,084,063	10,417,355
EUROBONDS - EMG	48,217,842	-12,564,857	35,652,984	5,835,192	-14,627,520	8,270,790
EUROBONDS - EMG	312,354	0	312,354	0	-2,115,560	2,091,947
BRADY FLOW	72,864,900	-47,939,694	24,925,205	0	-96,443,913	41,153,367
EMG HOUSE	0	0	0	0	-59,385,969	0
EMG LATIN	124,934,863	-991,607	123,943,256	0	-62,990,580	39,236,791
BRADY FLOW	185,135	0	185,135	0	-6,869,110	0
VENEZUELA STRUCTURED	27,515,556	-27,515,556	0	0	0	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EUROBONDS - EMG	11,671,959	-1,694,452	9,977,507	0	-3,015,554	1,552,534
EUROBONDS - EMG	8,623,440	-2,519,385	6,104,055	0	-1,422,911	412,198
SCT - MEXICO	2,776	0	2,776	0	0	0
GLOBAL EMG EUROBONDS	0	0	0	0	0	0
UNASSIGNED	40,138,905	-3,197,308	36,941,597	0	0	0
SCT - BRAZIL	21,515,217	-21,515,217	0	0	0	0
EUROBONDS - EMG	12,708	0	12,708	0	-692,790	692,790
EMG LATIN	0	0	0	0	-20,504,533	20,504,533
SCT - MEXICO	0	0	0	0	-8,606,087	8,606,087
EMG LATIN	18,501,901	-18,501,901	0	0	-7,898,375	6,074,473
SCT - MEXICO	0	0	0	0	-16,949,766	2,332,360
SCT - VENEZUELA	20,867,943	-20,867,943	0	0	0	0
SCT - OTHER COUNTRIES	0	0	0	0	-7,020,536	0
SCT - OTHER PRODUCTS	0	0	0	0	-30,392,926	7,124,772
SCT - VENEZUELA STRIPS	5,965,622	-5,965,622	0	0	0	0
UNASSIGNED	-934,100	0	-934,100	0	0	0
HIGH YIELD - SYNDICATE	1,149,382,743	0	1,149,382,743	0	0	0
HIGH YIELD - SYNDICATE	3,179,631	0	3,179,631	0	0	0
	345,498	0	345,498	0	0	0
HIGH YIELD - SYNDICATE	41,835,983	0	41,835,983	0	-20,383,443	4,750,569
HIGH YIELD - SYNDICATE	3,152,625	-3,152,625	0	0	-69,255,200	69,255,200
UNASSIGNED	81,997,314	0	81,997,314	0	0	0
HIGH YIELD - INSTITUTIONAL	0	0	0	0	0	0
HIGH YIELD - INSTITUTIONAL	2,108	0	2,108	0	0	0
HIGH YIELD - INSTITUTIONAL	0	0	0	0	0	0
HIGH YIELD - INSTITUTIONAL	0	0	0	0	-46	0
HIGH YIELD - INSTITUTIONAL	13,387,517	0	13,387,517	0	-13,669,643	284
HIGH YIELD - INSTITUTIONAL	4,200,205	-692,088	3,508,117	0	-4,528,024	0
HIGH YIELD - INSTITUTIONAL	6,741,918	0	6,741,918	0	-13,318,128	0
HIGH YIELD - INSTITUTIONAL	17,656,522	0	17,656,522	0	-4,022,148	0
HIGH YIELD - INSTITUTIONAL	29,658,846	0	29,658,846	0	-6,239,341	0
HIGH YIELD - INSTITUTIONAL	55,418,382	-1,972,790	53,445,592	0	-65,214,078	64,486
HIGH YIELD - INSTITUTIONAL	62,510,456	0	62,510,456	0	-22,260,905	11,006
HIGH YIELD - INSTITUTIONAL	4,747,568	-447,701	4,299,867	0	-8,369,395	474,273
HIGH YIELD - INSTITUTIONAL	2,028,555	-164,175	1,864,380	0	-2,033,546	1,061,231
HIGH YIELD - INSTITUTIONAL	92,469,048	-6,272	92,462,776	0	-43,815,142	46,943
HIGH YIELD - INSTITUTIONAL	30,176,401	-1,532,044	28,644,357	0	-19,927,346	0
HIGH YIELD - INSTITUTIONAL	71,626,399	-730,554	70,895,844	0	-93,649,890	6,098,909
HIGH YIELD - INSTITUTIONAL	5,280,666	-66,079	5,214,588	0	0	0
HIGH YIELD - INSTITUTIONAL	43,590,060	-1,225,708	42,364,352	0	-36,645,577	0
HIGH YIELD - INSTITUTIONAL	21,894,676	-9,908,608	11,986,069	0	-779,384	87,482
HIGH YIELD - INSTITUTIONAL	10,356,266	-2,068,708	8,287,558	0	-12,129,609	4,761,664
HIGH YIELD - INSTITUTIONAL	551,955	0	551,955	0	-553,410	553,410
HIGH YIELD - INSTITUTIONAL	13,438,024	0	13,438,024	0	-8,872,830	0
HIGH YIELD - INSTITUTIONAL	6,902,338	0	6,902,338	0	-10,188,274	6,658,092
HIGH YIELD - INSTITUTIONAL	37,638,461	0	37,638,461	0	-12,295,866	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HIGH YIELD - INSTITUTIONAL	1,643,089	-60,733	1,582,356	0	-1,999,414	0
HIGH YIELD - INSTITUTIONAL	2,974,777	0	2,974,777	0	-4,219,258	0
HIGH YIELD - INSTITUTIONAL	27,576,929	-25,992	27,550,937	0	-24,617,671	2,066,958
HIGH YIELD - INSTITUTIONAL	50,076,889	-799,799	49,277,090	0	0	0
HIGH YIELD - INSTITUTIONAL	58,222,090	-3,292,997	54,929,093	0	-23,869,297	3,008
HIGH YIELD - INSTITUTIONAL	58,433,965	-2,069,845	56,364,119	0	-16,381,291	10,591,203
HIGH YIELD - INSTITUTIONAL	6,996,405	-295,000	6,701,405	0	-2,680,178	0
HIGH YIELD - INSTITUTIONAL	5,439,971	0	5,439,971	0	-11,966,420	0
HIGH YIELD - INSTITUTIONAL	15,852,938	-174,295	15,678,644	0	-1,897,075	0
HIGH YIELD - INSTITUTIONAL	531,453	0	531,453	0	-2,046,238	0
HIGH YIELD - INSTITUTIONAL	2,480,870	0	2,480,870	0	0	0
	27,875	0	27,875	0	0	0
HIGH YIELD	1,650,077	-1,259,338	390,739	0	-4,185,866	0
HIGH YIELD	8,320,782	-135,068	8,185,715	0	-6,904,544	0
HIGH YIELD - INSTITUTIONAL	6,897,903	-254,000	6,643,903	0	-13,509,927	0
HIGH YIELD	-100,650	0	-100,650	0	-1,221,017	0
	-10,879	0	-10,879	0	0	0
HIGH YIELD - INSTITUTIONAL	13,089,540	-366,824	12,722,716	0	-7,809,135	599,164
HIGH YIELD - INSTITUTIONAL	10,939,102	-36,210	10,902,892	0	-1,208,201	0
HIGH YIELD - INSTITUTIONAL	44,013,702	0	44,013,702	0	0	0
HIGH YIELD - INSTITUTIONAL	136	0	136	0	0	0
HIGH YIELD - INSTITUTIONAL	0	0	0	0	-15,378,400	15,378,400
HIGH YIELD - INSTITUTIONAL	0	0	0	0	-7,177,286	893
HIGH YIELD - INSTITUTIONAL	0	0	0	0	-61,787,068	7,688
HY-INST	1,050,884	0	1,050,884	0	2	0
HIGH YIELD - INSTITUTIONAL	0	0	0	0	-15,650,957	0
HIGH YIELD - INSTITUTIONAL	32,273,523	0	32,273,523	0	-5,741,269	5,741,269
HIGH YIELD - INSTITUTIONAL	4,630,033	0	4,630,033	0	0	0
	5,785,000	0	5,785,000	0	0	0
HY CRED STRAT	32,597,982	0	32,597,982	0	0	0
HY DERIVATIVES JV	0	0	0	0	0	0
UNASSIGNED	970,805	0	970,805	0	0	0
HY DERIVATIVES JV	2,981,876	0	2,981,876	0	0	0
HY-SCT	1,169,020	0	1,169,020	0	0	0
HY-SCT	27,526,938	0	27,526,938	0	0	0
HY-SCT	-8,958,701	0	-8,958,701	0	0	0
CDS SWAPTIONS	15,000	0	15,000	0	0	0
HY-SCT TECHNOLOGY	3,018,692	0	3,018,692	0	0	0
HY-SCT PAPER JV	0	0	0	0	-1,566,177	6,685
HY-SCT	28,994,325	-8,671,614	20,322,711	0	-22,926,782	22,863,782
HY-SCT IBOXX	20,112,236	-4,528,787	15,583,449	0	-65,005,648	39,268,123
HY-SCT PAPER JV	3,695,540	-1,294,663	2,400,877	0	0	0
HY-SCT TECHNOLOGY	4,965,448	0	4,965,448	0	-18,128,857	14,768,857
	-99,471	0	-99,471	0	0	0
HY-SCT TECHNOLOGY	2,123,001	-3,001	2,120,000	0	-5,376,687	0
HY- SCT PAPER	3,743,510	0	3,743,510	0	-3,201,343	1,023,229

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HY-SCT RETAIL	85,924,741	-5,437,868	80,486,873	0	-8,779,206	1,130,027
HY JC RECOVERY	0	0	0	0	-18,492	7,996
HY BESPOKE	7,700,000	0	7,700,000	0	0	0
HY-SCT ALLOWAYCS	15,183,084	-14,138	15,168,946	0	-2,688,372	1,702,872
HY RCDLJV	0	0	0	0	-2,654,250	2,654,250
HY-SCT JCAM JV	0	0	0	0	-3,880,000	3,880,000
HY RECARB DB	284,125	-164,056	120,069	0	-3,204,200	2,973,200
HY-SCT CAPARB	12,600,509	-8,226,328	4,374,181	0	-2,976,400	2,976,400
HY-SCT CAPARB	23,760,000	-23,760,000	0	0	0	0
HY-SCT-LOANS	1,020,166	0	1,020,166	0	0	0
HY-SCT JC LCDS	21,084,240	0	21,084,240	0	0	0
HY- SCT PAPER	0	0	0	0	-5,071,418	351,206
HY-SCT RETAIL	0	0	0	0	-34,236,753	27,714,725
HY-SCT JCAM JV	88,821,695	0	88,821,695	0	0	0
HY RECARB DB	2,753,660	0	2,753,660	0	0	0
HY-SCT JV	4,777,850	0	4,777,850	0	0	0
HY RECARB DB	4,794,222	0	4,794,222	0	0	0
HY-SCT	16,362	0	16,362	0	0	0
HY-SCT JV	4,610,700	0	4,610,700	0	0	0
HY-SCT CHEMICALS	1,456,797	0	1,456,797	0	0	0
HY- SCT PAPER	5,600,250	0	5,600,250	0	0	0
DISTRESSED SECURITIES	1,005,207	0	1,005,207	0	0	0
DISTRESSED EQUITY JV	31,327,176	0	31,327,176	0	-14,223,598	0
DISTRESSED EQUITY JV	-2,973,124	0	-2,973,124	0	-1,711,350	0
DISTRESSED SECURITIES	769,216	0	769,216	0	-610,074	0
DISTRESSED SECURITIES	4,054,000	0	4,054,000	0	0	0
DISTRESSED SECURITIES	0	0	0	0	-1,184	0
DISTRESSED SECURITIES	14,257,121	-601,097	13,656,024	0	0	0
DISTRESSED SECURITIES	35,944,822	-1,814,637	34,130,185	0	-29,477,599	3,075,005
DISTRESS LOANS	3,549,001	0	3,549,001	0	0	0
DISTRESSED SECURITIES	58,219,277	-1,156,590	57,062,687	0	-46,962,998	1,665,554
DISTRESS LOANS	1,161	0	1,161	0	0	0
DISTRESSED SECURITIES	1,698	0	1,698	0	0	0
DISTRESSED SECURITIES	735,928	-18,910	717,018	0	-6,166,178	5,502,500
DISTRESSED SECURITIES	29,114	-22,496	6,619	0	0	0
DISTRESSED SECURITIES	40,593,884	-141,762	40,452,122	0	-49,558,959	8,701,682
DISTRESSED SECURITIES	278,546	-194,510	84,036	0	-3,332,130	0
DISTRESS LOANS	31,070,316	-1,915,032	29,155,284	0	-52,614,733	36,355,245
DISTRESS LOANS	491,232	0	491,232	0	0	0
DISTRESSED SECURITIES	26,390,471	-4,524,743	21,865,728	0	-22,233,340	5,807,767
DISTRESS LOANS	31,265,533	-598,104	30,667,429	0	0	0
DISTRESS LOANS	6,740,093	-419,370	6,320,723	0	0	0
DISTRESS LOANS	79,000	0	79,000	0	0	0
DISTRESS LOANS	9,375,803	-893,070	8,482,733	0	-13,288,967	7,912,028
	-47,809	0	-47,809	0	0	0
DISTRESSED SECURITIES	19,551,318	0	19,551,318	0	-11,118,633	1,870,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
DISTRESSED SECURITIES	107,867,935	-10,479,872	97,388,063	0	-54,842,562	7,228,200
DISTRESSED SECURITIES	210,600	0	210,600	0	0	0
DISTRESSED SECURITIES	3,443,123	0	3,443,123	0	-11,712,724	4,375,732
DISTRESSED SECURITIES	-312,121	0	-312,121	0	-9,514,753	1,275
DISTRESSED SECURITIES	8,242,509	-3,837,545	4,404,963	0	-2,310,395	1,741,333
	-25,740	0	-25,740	0	0	0
HIGH YIELD- DISTRESS	0	0	0	0	-1,500,260	0
DISTRESSED SECURITIES	12,252,286	-5,670,331	6,581,956	0	-14,572,689	9,167,239
DISTRESSED SECURITIES	88,340	0	88,340	0	0	0
DISTRESSED SECURITIES	211,550	-5,334	206,216	0	-28,442	26,340
DISTRESSED SECURITIES	9,330,393	-401,245	8,929,148	0	-3,545,079	1,269,273
HY MACRO HEDGE	487,182	-1,182	486,000	0	-19,309,024	14,957,581
DISTRESSED SECURITIES	5,144,417	0	5,144,417	0	0	0
DISTRESSED SECURITIES	41,911	0	41,911	0	0	0
HIGH YIELD	15,521,257	-284	15,520,974	0	-4,238,456	968,000
DISTRESSED SECURITIES	19,322,608	0	19,322,608	0	0	0
DISTRESSED SECURITIES	3,593,789	0	3,593,789	0	0	0
DISTRESSED SECURITIES	287,045	0	287,045	0	0	0
DISTRESS LOANS	439,599	0	439,599	0	-1,182,600	0
DISTRESS LOANS	5,771,996	0	5,771,996	0	0	0
DISTRESS LOANS	56,587,405	0	56,587,405	0	0	0
DISTRESS LOANS	72,775,282	0	72,775,282	0	-34,174	34,174
DISTRESS LOANS	4,379,205	0	4,379,205	0	0	0
DISTRESS LOANS	62,500	0	62,500	0	0	0
DISTRESS LOANS	540,816	0	540,816	0	0	0
DISTRESS LOANS	540,816	0	540,816	0	0	0
DISTRESSED SECURITIES	942,000	0	942,000	0	0	0
DISTRESSED SECURITIES	21,325	0	21,325	0	0	0
DISTRESS LOANS	6,949,583	0	6,949,583	0	0	0
DISTRESS LOANS	78,226,720	0	78,226,720	0	0	0
DISTRESS LOANS	4,344,185	0	4,344,185	0	0	0
DISTRESS LOANS	1	0	1	0	0	0
DISTRESS LOANS	12,233,853	0	12,233,853	0	0	0
DISTRESS LOANS	18,333,740	0	18,333,740	0	0	0
DISTRESS LOANS	26,602,476	0	26,602,476	0	0	0
DISTRESS LOANS	5,356,987	0	5,356,987	0	0	0
DISTRESS LOANS	7,966,860	0	7,966,860	0	0	0
DISTRESS LOANS	3,058,373	0	3,058,373	0	0	0
DISTRESS LOANS	816,102	0	816,102	0	0	0
DISTRESS LOANS	21,613,567	0	21,613,567	0	0	0
DISTRESS LOANS	57,500	0	57,500	0	0	0
DISTRESSED SECURITIES	0	0	0	0	-4,904,287	6,700
UNASSIGNED	2,350	0	2,350	0	0	0
DISTRESS LOANS	16,254,914	0	16,254,914	0	0	0
DISTRESS LOANS	570,000	0	570,000	0	0	0
DISTRESS LOANS	1,282,500	0	1,282,500	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
DISTRESSED SECURITIES	732,500	0	732,500	0	0	0
UNASSIGNED	76,712	0	76,712	0	0	0
UNASSIGNED	12,843,953	0	12,843,953	0	0	0
UNASSIGNED	22,091,962	0	22,091,962	0	0	0
UNASSIGNED	160,880,186	0	160,880,186	0	0	0
UNASSIGNED	816,369,793	0	816,369,793	0	0	0
UNASSIGNED	-408,184,896	0	-408,184,896	0	0	0
UNASSIGNED	3,064,773	0	3,064,773	0	0	0
UNASSIGNED	140,801	0	140,801	0	0	0
UNASSIGNED	1,642,997,920	0	1,642,997,920	0	0	0
HY LCDS ASDBJV	24,685,053	0	24,685,053	0	0	0
SECONDARY LOAN TRADING	8,510	0	8,510	0	0	0
SECONDARY LOAN TRADING	27,383,720	0	27,383,720	0	0	0
SECONDARY LOAN TRADING	41,195,257	0	41,195,257	0	0	0
SECONDARY LOAN TRADING	100	0	100	0	0	0
SECONDARY LOAN TRADING	39,183,933	0	39,183,933	0	0	0
SECONDARY LOAN TRADING	61,031,319	0	61,031,319	0	-5,638	0
SECONDARY LOAN TRADING	67,021,415	0	67,021,415	0	0	0
SECONDARY LOAN TRADING	55,709,331	0	55,709,331	0	0	0
SECONDARY LOAN TRADING	27,110,350	0	27,110,350	0	0	0
SECONDARY LOAN TRADING	9,997,984	0	9,997,984	0	0	0
SECONDARY LOAN TRADING	79,062,159	0	79,062,159	0	0	0
SECONDARY LOAN TRADING	29,285,463	0	29,285,463	0	0	0
SECONDARY LOAN TRADING	23,812	0	23,812	0	0	0
HIGH YIELD-PROPRIETARY	91	0	91	0	0	0
EMGCORP ARGENTINA	46,484,227	0	46,484,227	0	-4,731,890	1,802
EMG CORPORATES	32,135,006	-2,218,629	29,916,378	0	0	0
EMGCORP MEXICO	79,439,656	-468,326	78,971,330	0	-5,976,667	414,906
EMGCORP BRAZIL	38,908,925	0	38,908,925	0	-14,977,424	717,910
EMGCORP MEXICO	12,891,100	0	12,891,100	0	0	0
EMG CORPORATES NPL	31,115,695	0	31,115,695	0	0	0
EMG CORPORATES NPL	27,749,453	0	27,749,453	0	0	0
EMG CORPORATES NPL	16,558,068	0	16,558,068	0	0	0
EMG CORPORATES NPL	87,107,041	0	87,107,041	0	0	0
EMGCORP ARGENTINA	8,244,474	0	8,244,474	0	0	0
EMGCORP ARGENTINA	901	0	901	0	0	0
EMGCORP MEXICO	48,083,018	0	48,083,018	0	0	0
	5,105,550	0	5,105,550	0	0	0
EMG CORPORATES	80	0	80	0	0	0
UNASSIGNED	49,295,455	-2,923,016	46,372,439	3,971,500	-30,382,334	5,687,639
UNASSIGNED	0	0	0	0	-141,735	0
UNASSIGNED	0	0	0	0	-3,959,455	0
UNASSIGNED	408,333	-408,333	0	0	0	0
UNASSIGNED	0	0	0	0	-10,035,037	10,035,037
CDO PROP	29,399,404	0	29,399,404	0	0	0
CDO PROP	219,628,414	0	219,628,414	10,726,542	-11,136,176	8,618,139

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CDO PROP	16,192	-38	16,154	0	0	0
CDO PROP	63,828	-7,106	56,722	0	0	0
CDO PROP	0	0	0	0	-3,467,322	0
HY-ENERGY FUND	38,170,505	0	38,170,505	0	0	0
HY-ENERGY FUND	966,966	0	966,966	0	0	0
HY-ENERGY FUND	35,528,646	0	35,528,646	0	0	0
HY-ENERGY FUND	152,071,016	0	152,071,016	0	0	0
HY-ENERGY FUND	457,749,016	0	457,749,016	0	0	0
DERIVATIVES	756,371,000	0	756,371,000	0	0	0
DERIVATIVES	1,720,804,000	0	1,720,804,000	0	0	0
GIC	15,976,443	0	15,976,443	0	0	0
GIC	228,810	0	228,810	0	0	0
GIC	32,774,000	0	32,774,000	0	0	0
DERIVATIVES	0	0	0	0	-209,427,143	2,867,556
DERIVATIVES	395	0	395	0	0	0
DERIVATIVES	110,122,253	-110,122,253	0	0	0	0
DERIVATIVES	10,443,370	-10,443,370	0	0	-10,674,314	10,674,314
	80,915	0	80,915	0	0	0
DERIV TOB GREG	42,487,583	-19,864	42,467,719	0	-378,918	0
DERIVATIVES	18,398,068	0	18,398,068	0	0	0
DERIV TOB JAMES	129,247,709	0	129,247,709	0	0	0
DERIVATIVES	9,774,074	0	9,774,074	0	0	0
DERIV TOB GREG	2,595,385	0	2,595,385	0	-13,453,232	532
DERIVATIVES	777,931	0	777,931	0	0	0
DERIVATIVES	1,928,100	0	1,928,100	0	0	0
DERIV TOB GREG	25,887,973	0	25,887,973	0	0	0
DEFEASANCE	0	0	0	0	-23,424,388	542,847
DEFEASANCE	72,222,368	0	72,222,368	0	-75,830,579	7,048,415
DEFEASANCE	56,695,183	0	56,695,183	0	0	0
DEFEASANCE	0	0	0	0	0	0
DEFEASANCE	0	0	0	0	-217,516,040	13,840,651
DERIVATIVES	43,223,006	-144,000	43,079,006	0	-8,085	0
DEFEASANCE	2,034	0	2,034	0	0	0
DEFEASANCE	28,212,637	-9,164,224	19,048,413	0	0	0
DERIVATIVES	333,919,297	0	333,919,297	0	0	0
DERIVATIVES	15,607,085	0	15,607,085	0	-34,142	0
DERIVATIVES	1,072,478	-1,066,710	5,768	0	-44,586	44,586
UNASSIGNED	-3,993,000	0	-3,993,000	0	0	0
DERIVATIVES	16,856,681	0	16,856,681	0	0	0
PRINCIPAL TRANSACTIONS	853,000,000	0	853,000,000	0	0	0
CUSHION	4,405,434	0	4,405,434	0	-5,733,599	0
HOUSING - LONG GENERIC	59,357,749	0	59,357,749	0	-3,814,348	0
INTERMEDIATE (10-20Y)	21,737,844	0	21,737,844	0	-328,563	0
YIELD	7,825,969	0	7,825,969	0	0	0
SHORT (<10Y)	189,700	0	189,700	0	-814,584	0
LEGACY SHORTS	228,933	0	228,933	0	0	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
LONG BOND - PROP	97,589,127	0	97,589,127	0	0	0
SHORT (<10Y)	30,751,259	0	30,751,259	0	0	0
	240,350	0	240,350	0	0	0
CUSHION	10,604,828	0	10,604,828	0	0	0
HOUSING - LONG GENERIC	122,678,647	0	122,678,647	0	0	0
FORWARD	25,000	0	25,000	0	0	0
LEGACY SHORTS	-131	0	-131	0	-18,473	0
MACRO CREDIT	16,084,695	0	16,084,695	0	0	0
GM LONG	15,142,242	-1,114,470	14,027,771	0	0	0
LONG BOND	298,963	0	298,963	0	0	0
MANAGED MONEY	13,319,890	0	13,319,890	0	0	0
RETAIL	8,356,692	0	8,356,692	0	-3,858,934	0
GM SHORT	31,435,046	-12,639	31,422,407	0	-139	0
JOINT TOB SEC	360,190	0	360,190	0	-584,163	0
VAN TOB CUST	149,875	0	149,875	0	-614,360	0
HIGH YIELD	39,821	0	39,821	0	0	0
HIGH YIELD	58,808,622	0	58,808,622	0	0	0
HIGH YIELD	281,664,553	0	281,664,553	0	0	0
HIGH YIELD	66,735,794	-1,826,424	64,909,370	0	0	0
TAXABLE	219,628,173	0	219,628,173	0	0	0
TAXABLE	376,410,056	0	376,410,056	0	0	0
HIGH YIELD	60,493,917	0	60,493,917	0	0	0
HIGH YIELD	132,803	0	132,803	0	-342,659	0
TAXABLE	73,816,319	-29,067,967	44,748,351	0	-312,446,039	61,258,866
SAVRS TOB	0	0	0	0	-1,171	0
NOTES TRADING	108,450,353	0	108,450,353	0	0	0
REMARKETING	67,381,590	0	67,381,590	0	0	0
REMARKETING	16,363,930	0	16,363,930	0	0	0
REMARKETING	53,341,489	0	53,341,489	0	0	0
REMARKETING	34,067,143	0	34,067,143	0	0	0
REMARKETING	259,687,181	-18,711	259,668,470	0	-25,468	18,711
SAVRS TOB	31,386,472	0	31,386,472	0	0	0
REMARKETING	65,582,515	0	65,582,515	0	0	0
DERIVATIVE TRADING	0	0	0	0	0	0
PRINCIPAL TRANSACTIONS	32,326,554	0	32,326,554	0	0	0
1%	938,187	0	938,187	0	0	0
NOTES TRADING	33,625	0	33,625	0	0	0
Total Return Swaps	2,899,357	0	2,899,357	0	-549,892	0
PRINCIPAL TRANSACTIONS	21	0	21	0	0	0
	-10,185,731	0	-10,185,731	0	0	0
Total Return Swaps for Customers	10,185,733	0	10,185,733	0	0	0
ASSET SWAPS	440,406	0	440,406	0	0	0
PRINCIPAL TRANSACTIONS	264,229	0	264,229	0	0	0
PRINCIPAL TRANSACTIONS	39,583	0	39,583	0	0	0
ASSET SWAPS	21,284,767	0	21,284,767	0	0	0
Total Return Swaps	420,000	0	420,000	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
PRINCIPAL TRANSACTIONS	20	0	20	0	0	0
Rib Floater Processing	55,899,818	0	55,899,818	0	-88,675	19,332
PRINCIPAL TRANSACTIONS	926,761	0	926,761	0	-4,595,136	0
NOTES TRADING	1,257,771	0	1,257,771	0	0	0
Structured Credit	2,507,192	0	2,507,192	0	0	0
PRINCIPAL TRANSACTIONS	138,308	0	138,308	0	0	0
PRINCIPAL TRANSACTIONS	420,074	0	420,074	0	0	0
PRINCIPAL TRANSACTIONS	2,378,720	0	2,378,720	0	0	0
PRINCIPAL TRANSACTIONS	349,860	0	349,860	0	0	0
Total Return Swaps for Customers	656,105	0	656,105	0	-420,854	0
PRINCIPAL TRANSACTIONS	57,007	0	57,007	0	0	0
ASSET SWAPS	833,509	0	833,509	0	-66,507	0
TeaMac	112,729	0	112,729	0	0	0
TeaMac	244,792	0	244,792	0	0	0
PRINCIPAL TRANSACTIONS	99,124	0	99,124	0	0	0
Structured Credit	4,793,211	0	4,793,211	0	0	0
LEGACY	118,476,502	0	118,476,502	0	0	0
L/T NEGOTIATED SYNDICATE	5,429	0	5,429	0	0	0
LEGACY	3,926,872	0	3,926,872	0	0	0
LEGACY	1,151,565	0	1,151,565	0	0	0
LEGACY	1,564,474	0	1,564,474	0	0	0
LEGACY	1,771,506	0	1,771,506	0	0	0
LEGACY	1,673,365	0	1,673,365	0	0	0
LEGACY	3,206,331	0	3,206,331	0	0	0
COMMERCIAL MORTGAGE SECURITIES	10,937,457	0	10,937,457	0	-17,842,775	38,034
COMMERCIAL MORTGAGE SECURITIES	148,321,438	-15,802,005	132,519,433	0	-129,959,022	127,569,802
COMMERCIAL MORTGAGE SECURITIES	710,051,987	0	710,051,987	0	-82,974,355	42,570,760
COMMERCIAL MORTGAGE SECURITIES	411,852,200	0	411,852,200	0	-8,911	0
COMMERCIAL MORTGAGE SECURITIES	149,924,841	-94,659,803	55,265,039	0	-13,480,882	13,480,882
COMMERCIAL MORTGAGE SECURITIES	12,535,054	-12,535,054	0	0	-317,410,427	82,833,504
COMMERCIAL MORTGAGE SECURITIES	12,565,653	-8,417,689	4,147,964	0	-5,843,792	5,843,792
COMMERCIAL MORTGAGE SECURITIES	103,709,944	0	103,709,944	0	-140	0
COMMERCIAL MORTGAGE SECURITIES	71,212,444	0	71,212,444	0	0	0
REIT LINE OF CREDIT	2,034,686,578	0	2,034,686,578	0	0	0
FLOATING RATE NON-BANKING	1,410,919,101	0	1,410,919,101	0	0	0
FLOATING RATE BANKING	65,184,041	0	65,184,041	0	0	0
FLOATING RATE MEZZ	2,573,046,359	0	2,573,046,359	0	0	0
FIXED RATE MEZZ	1,335,617,073	0	1,335,617,073	0	0	0
MEGA	33,036,886	0	33,036,886	0	0	0
CONDUIT	1,933,355,113	0	1,933,355,113	0	0	0
COMMERCIAL CUSTOMER ACCOUNTS	20,208,426	0	20,208,426	0	0	0
COMMERCIAL MORTGAGE SECURITIES	81,061,312	0	81,061,312	0	0	0
FIXED RATE MEZZ	241,596,054	0	241,596,054	0	0	0
FLOATING RATE UNRATED B NOTES	17,300,774	0	17,300,774	0	0	0
COMMERCIAL MORTGAGE SECURITIES	2	0	2	0	0	0
REIT LINE OF CREDIT	84,771,114	0	84,771,114	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
COMMERCIAL MORTGAGE SECURITIES	131,395	0	131,395	0	0	0
COMMERCIAL MORTGAGE SECURITIES	21,686,563	0	21,686,563	0	0	0
FLOATING RATE LOANS/TERM	298,388,742	0	298,388,742	0	0	0
REIT LINE OF CREDIT	0	0	0	0	0	0
MEGA	479,801,065	0	479,801,065	0	0	0
FLOATING RATE NON-BANKING	1,416,446,971	0	1,416,446,971	0	0	0
COMMERCIAL MORTGAGE SECURITIES	810,604,509	-217,831,926	592,772,583	0	-132,727,274	132,727,274
MULTI FAMILY CONDUIT	1,010,506,959	0	1,010,506,959	0	0	0
MEGA	42,666,191	-42,666,191	0	0	0	0
COMMERCIAL CUSTOMER ACCOUNTS	0	0	0	0	-3,067,274	17,953
CONDUIT	137,510,549	-137,510,549	0	0	-189,397,630	186,119,344
FIXED RATE RATED B NOTES	97,117,276	0	97,117,276	0	0	0
NON INVEST GRADE SECURITIES	6,965,654	0	6,965,654	0	-7,863,770	4,228,913
MULTI FAMILY CONDUIT	1	0	1	0	0	0
NON INVEST GRADE SECURITIES	4,471,112	0	4,471,112	0	0	0
REIT LINE OF CREDIT	982,526,222	0	982,526,222	0	0	0
RE BRIDGE EQUITY	3,538,157,391	0	3,538,157,391	0	0	0
REIT LINE OF CREDIT	50,120	0	50,120	0	0	0
FLOATING RATE NON-BANKING	480,480,924	0	480,480,924	0	0	0
FLOATING RATE BANKING	5,541,140	0	5,541,140	0	0	0
FLOATING RATE MEZZ	65,474,167	0	65,474,167	0	0	0
MEGA	98,677,079	0	98,677,079	0	0	0
CONDUIT	96,980,635	0	96,980,635	0	0	0
REIT LINE OF CREDIT	101,027,556	0	101,027,556	0	0	0
REIT LINE OF CREDIT	156,384,203	0	156,384,203	0	0	0
REIT LINE OF CREDIT	31,471,891	0	31,471,891	0	0	0
REIT LINE OF CREDIT	3,515,117,769	0	3,515,117,769	0	0	0
REIT LINE OF CREDIT	67,421,328	0	67,421,328	0	0	0
REIT LINE OF CREDIT	12,263,051	0	12,263,051	0	0	0
REIT LINE OF CREDIT	4,832,420	0	4,832,420	0	0	0
REIT LINE OF CREDIT	1,758,328	0	1,758,328	0	0	0
REIT LINE OF CREDIT	5,380,092	0	5,380,092	0	0	0
FLOATING RATE NON-BANKING	403,638,326	0	403,638,326	0	0	0
FLOATING RATE MEZZ	190,723,231	0	190,723,231	0	0	0
FIXED RATE MEZZ	108,439,047	0	108,439,047	0	0	0
MEGA	214,937,797	0	214,937,797	0	0	0
CONDUIT	7,835,481	0	7,835,481	0	0	0
COMMERCIAL CUSTOMER ACCOUNTS	13,434,956	0	13,434,956	0	0	0
COMMERCIAL MORTGAGE SECURITIES	56,245,298	0	56,245,298	0	0	0
CONDUIT	144,861,717	0	144,861,717	0	0	0
MULTI FAMILY CONDUIT	33,806,000	0	33,806,000	0	0	0
MULTI FAMILY CONDUIT	-3,689,174	0	-3,689,174	0	0	0
FLOATING RATE NON-BANKING	57,784,628	0	57,784,628	0	0	0
FLOATING RATE BANKING	6,139,332	0	6,139,332	0	0	0
FLOATING RATE MEZZ	356,385,215	0	356,385,215	0	0	0
FIXED RATE MEZZ	155,992,046	0	155,992,046	0	0	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CONDUIT	33,017,262	0	33,017,262	0	0	0
COMMERCIAL CUSTOMER ACCOUNTS	25,329,099	0	25,329,099	0	0	0
FLOATING RATE UNRATED B NOTES	25,949,378	0	25,949,378	0	0	0
REIT LINE OF CREDIT	674,502,685	0	674,502,685	0	0	0
CWL SUB-PERFORMING LOANS	178,865,828	0	178,865,828	0	0	0
CWL SUB-PERFORMING LOANS	0	0	0	0	0	0
CWL SUB-PERFORMING LOANS	2,117,759,887	0	2,117,759,887	0	0	0
CWL SUB-PERFORMING LOANS	47,468,593	0	47,468,593	0	0	0
CWL SUB-PERFORMING LOANS	233,849,477	0	233,849,477	0	0	0
CWL SUB-PERFORMING LOANS	20,089,050	0	20,089,050	0	0	0
CWL SUB-PERFORMING LOANS	9,914,316	0	9,914,316	0	0	0
CWL SUB-PERFORMING LOANS	170,813,511	0	170,813,511	0	0	0
CWL SUB-PERFORMING LOANS	76,703,810	0	76,703,810	0	0	0
CWL SUB-PERFORMING	17,744,963	0	17,744,963	0	0	0
CWL SUB-PERFORMING	39,262,024	0	39,262,024	0	0	0
UNASSIGNED	8,423,948	0	8,423,948	0	0	0
PRINC TRANS GROUP BKG MODEL	18,639,169	0	18,639,169	0	0	0
CWL SUB-PERFORMING LOANS	421,018,549	0	421,018,549	0	0	0
CWL SUB-PERFORMING LOANS	77,133,562	0	77,133,562	0	0	0
CWL SUB-PERFORMING LOANS	310,093,707	0	310,093,707	0	0	0
CWL SUB-PERFORMING LOANS	8,235,652	0	8,235,652	0	0	0
CWL SUB-PERFORMING LOANS	179,158,635	0	179,158,635	0	0	0
CWL SUB-PERFORMING LOANS	1,207,049,572	0	1,207,049,572	0	0	0
CWL SUB-PERFORMING LOANS	7,724,515	0	7,724,515	0	0	0
CWL SUB-PERFORMING LOANS	976,656,679	0	976,656,679	0	0	0
CWL SUB-PERFORMING LOANS	393,086,240	0	393,086,240	0	0	0
CWL SUB-PERFORMING	36,641,692	0	36,641,692	0	0	0
CWL SUB-PERFORMING LOANS	40,186,253	0	40,186,253	0	0	0
CWL SUB-PERFORMING LOANS	35,819,282	0	35,819,282	0	0	0
CWL SUB-PERFORMING LOANS	429,005,490	0	429,005,490	0	0	0
CWL SUB-PERFORMING LOANS	277,259,513	0	277,259,513	0	0	0
CWL SUB-PERFORMING LOANS	191,983,471	0	191,983,471	0	0	0
CWL SUB-PERFORMING LOANS	4,005,587	0	4,005,587	0	0	0
CWL SUB-PERFORMING LOANS	55,393,634	0	55,393,634	0	0	0
CWL SUB-PERFORMING LOANS	0	0	0	0	-51,619,973	0
CWL SUB-PERFORMING LOANS	88,621,021	0	88,621,021	0	0	0
CWL SUB-PERFORMING LOANS	207,045,800	0	207,045,800	0	0	0
CWL SUB-PERFORMING	6,581,250	0	6,581,250	0	0	0
CWL SUB-PERFORMING	155,401,544	0	155,401,544	0	0	0
UNASSIGNED	153,211,371	0	153,211,371	0	0	0
PRINC TRANS GROUP BKG MODEL	34,243,000	0	34,243,000	0	0	0
CWL SUB-PERFORMING LOANS	11,675,923	0	11,675,923	0	0	0
CWL SUB-PERFORMING LOANS	123,455,987	0	123,455,987	0	0	0
CWL SUB-PERFORMING LOANS	12,675,016	0	12,675,016	0	0	0
CWL SUB-PERFORMING LOANS	438,455,654	0	438,455,654	0	0	0
CWL SUB-PERFORMING LOANS	153,995,039	0	153,995,039	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CWL SUB-PERFORMING LOANS	17,910,721	0	17,910,721	0	0	0
CWL SUB-PERFORMING LOANS	22,633,621	0	22,633,621	0	0	0
CWL SUB-PERFORMING LOANS	432,979,119	0	432,979,119	0	0	0
CWL SUB-PERFORMING LOANS	166,595,912	0	166,595,912	0	0	0
CWL SUB-PERFORMING	137,104,984	0	137,104,984	0	0	0
CWL SUB-PERFORMING LOANS	6,776,995	0	6,776,995	0	0	0
CWL SUB-PERFORMING LOANS	85,798,048	0	85,798,048	0	0	0
CWL SUB-PERFORMING LOANS	43,528,634	0	43,528,634	0	0	0
CWL SUB-PERFORMING LOANS	124,812,490	0	124,812,490	0	0	0
CWL SUB-PERFORMING LOANS	14,338,685	0	14,338,685	0	0	0
CWL SUB-PERFORMING LOANS	174,222,614	0	174,222,614	0	0	0
CWL SUB-PERFORMING LOANS	103,871,068	0	103,871,068	0	0	0
CWL SUB-PERFORMING LOANS	50,958,002	0	50,958,002	0	0	0
UNASSIGNED	194,433,055	0	194,433,055	0	0	0
CWL SUB-PERFORMING LOANS	1,392,462	0	1,392,462	0	0	0
CWL SUB-PERFORMING LOANS	108,681	0	108,681	0	0	0
CWL SUB-PERFORMING LOANS	7,738,159	0	7,738,159	0	0	0
CWL SUB-PERFORMING LOANS	43,309,628	0	43,309,628	0	0	0
CWL SUB-PERFORMING LOANS	28,137,282	0	28,137,282	0	0	0
CWL SUB-PERFORMING LOANS	42,378,740	0	42,378,740	0	0	0
CWL SUB-PERFORMING LOANS	20,226,534	0	20,226,534	0	0	0
CWL SUB-PERFORMING	33,159,640	0	33,159,640	0	0	0
CWL SUB-PERFORMING	111,144,569	0	111,144,569	0	0	0
UNASSIGNED	158,067,056	0	158,067,056	0	0	0
PRINC TRANS GROUP BKG MODEL	24,255,933	0	24,255,933	0	0	0
CWL SUB-PERFORMING LOANS	8,016,139	0	8,016,139	0	0	0
CWL SUB-PERFORMING LOANS	2,131,104	0	2,131,104	0	0	0
CWL SUB-PERFORMING	48,899,878	0	48,899,878	0	0	0
CWL SUB-PERFORMING LOANS	29,472,898	0	29,472,898	0	0	0
CWL SUB-PERFORMING LOANS	6,968,640	0	6,968,640	0	0	0
CWL SUB-PERFORMING LOANS	458,930,972	0	458,930,972	0	0	0
CWL SUB-PERFORMING LOANS	166,724,029	0	166,724,029	0	0	0
UNASSIGNED	0	0	0	0	0	0
BNC - PRODUCTION	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
ASSET BACKED SECURITIES	0	0	0	0	0	0
UNASSIGNED	3,163,831,514	0	3,163,831,514	0	0	0
ASSET BACKED SECURITIES	15,556,386	0	15,556,386	5,196,270	0	0
ASSET BACKED SECURITIES	0	0	0	0	-28,080,728	0
ASSET BACKED SECURITIES	750,000	0	750,000	0	0	0
ASSET BACKED SECURITIES	5,643,800	0	5,643,800	0	0	0
ASSET BACKED SECURITIES	10,260,568	0	10,260,567	0	0	0
ASSET BACKED SECURITIES	9,187,300	0	9,187,300	0	0	0
ASSET BACKED SECURITIES	32,322,295	0	32,322,295	0	0	0
ASSET BACKED SECURITIES	157,189	0	157,189	0	0	0
ASSET BACKED SECURITIES	204,731,185	0	204,731,185	0	0	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
AUTOS	24,383,891	0	24,383,891	0	0	0
RENTAL/WAREHOUSE	0	0	0	0	0	0
AIRPLANE, RRBS, ESOTERIC	98,500,425	0	98,500,425	0	0	0
AIRPLANE, RRBS, ESOTERIC	256,228,453	0	256,228,453	0	0	0
UNASSIGNED	768,685,361	0	768,685,361	0	0	0
ASSET BACKED SECURITIES	327,948,436	0	327,948,436	0	0	0
UNASSIGNED	662	0	662	0	0	0
ASSET BACKED SECURITIES	84,525	0	84,525	0	0	0
ASSET BACKED SECURITIES	3,419,070	0	3,419,070	0	0	0
ASSET BACKED SECURITIES	6,000,000	0	6,000,000	0	0	0
ASSET BACKED SECURITIES	2,578,736	0	2,578,736	0	0	0
ASSET BACKED SECURITIES	60,172,300	0	60,172,300	0	0	0
ABS REAL ESTATE	3,301,823	0	3,301,823	0	0	0
ASSET BACKED SECURITIES	230,176,125	-83,911,573	146,264,552	0	-105,760,805	28,353,561
ASSET BACKED SECURITIES	8,225,393	-2	8,225,391	0	-305	0
ASSET BACKED SECURITIES	45,510,524	0	45,510,524	0	0	0
ASSET BACKED SECURITIES	24,147,905	0	24,147,905	0	0	0
ASSET BACKED SECURITIES	11	0	11	0	0	0
ASSET BACKED SECURITIES	456,709,187	0	456,709,187	0	-183,509,935	58,697,136
ASSET BACKED SECURITIES	32,500	0	32,500	0	0	0
ASSET BACKED SECURITIES	1,793,552	0	1,793,552	0	-37,855,516	0
ASSET BACKED SECURITIES	16,230,175	0	16,230,175	0	0	0
ABS REAL ESTATE	115,661,392	-54,019,983	61,641,409	0	-61,286,431	31,890,464
ASSET BACKED SECURITIES	16,964	0	16,964	0	0	0
ASSET BACKED SECURITIES	36,698	0	36,698	0	0	0
UNASSIGNED	20	0	20	0	0	0
ASSET BACKED SECURITIES	949,545	0	949,545	0	0	0
ASSET BACKED SECURITIES	257,164,882	0	257,164,882	0	-22,259,748	10,371,213
ASSET BACKED SECURITIES	124,628,711	0	124,628,711	0	-3,679,682	0
ABS REAL ESTATE	380,560,887	0	380,560,887	0	-4	4
ASSET BACKED SECURITIES	193,931,204	0	193,931,204	0	0	0
STRIPS	0	0	0	0	0	0
CMO SECONDARY	19,001,825	0	19,001,825	0	-18,034,142	18,034,142
CMO SECONDARY	419,409,732	-22,932,642	396,477,090	0	0	0
CMO SECONDARY	26,327	0	26,327	0	0	0
AGENCY REMICS - ARB	27,536	0	27,536	0	0	0
CMO SECONDARY	293,941	0	293,941	0	0	0
CMO NEW ISSUE	333,269	0	333,269	0	0	0
CMO NEW ISSUE	261,075,260	-3,258,670	257,816,590	0	0	0
AGENCY REMICS - ARB	44	0	44	0	0	0
CMO NEW ISSUE	728,734,162	-4,678,006	724,056,156	0	0	0
CMO NEW ISSUE	3,258,177	0	3,258,177	0	-3,258,670	3,258,670
SECONDARY TRUST IO/PO	34,936,133	0	34,936,133	0	0	0
CMO NEW ISSUE	697,782,315	-678,883,997	18,898,319	0	-112,774,931	112,774,931
SECONDARY DERIVATIVES	255,715,694	0	255,715,694	0	-419,146,835	419,146,835
CMO NEW ISSUE	1	-1	0	0	-122	122

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CMO NEW ISSUE	84,661,897	-22,303,196	62,358,701	0	-512,415	512,415
CMO NEW ISSUE	0	0	0	0	-5,872	0
CMO NEW ISSUE	41,041,293	0	41,041,293	0	0	0
DERIVATIVE NEW ISSUE	254,856	-253,895	961	0	0	0
SECONDARY DERIVATIVES	255,602,312	-29,966,375	225,635,937	0	-478,817,201	478,817,201
CMO NEW ISSUE	39,850,763	0	39,850,763	0	0	0
SECONDARY DERIVATIVES	572,558,266	-302,572,825	269,985,440	0	-226,534,552	226,534,552
CMO NEW ISSUE	0	0	0	0	-68,227,842	68,227,842
AGENCY REMICS - ARB	80,708	0	80,708	0	0	0
DERIVATIVE NEW ISSUE	57,797,292	0	57,797,292	0	0	0
DERIVATIVE NEW ISSUE	42,009,577	0	42,009,577	0	0	0
CMO NEW ISSUE	282,137,355	0	282,137,355	0	0	0
CMO NEW ISSUE	13,403,742	-122	13,403,620	0	0	0
SECONDARY DERIVATIVES	305,749,245	-85,074,583	220,674,662	0	-376,713,186	376,713,186
TRUST IO/PO	674,951,734	-71,352,876	603,598,858	0	-282,534,890	282,534,890
DERIVATIVE NEW ISSUE	1,958,449,301	-1,050,374,609	908,074,692	0	-7,173,805	7,173,805
UNASSIGNED	0	0	0	0	0	0
HUDSON CASTLE	3,371,584	0	3,371,584	0	0	0
LBB RETAIL	48,427,595	0	48,427,595	0	0	0
MORTGAGE HOUSE	12,500,000	0	12,500,000	0	0	0
MORTGAGE ARB - AMERICAS	1,549,978	0	1,549,978	0	0	0
MORTGAGE ARB - AMERICAS	0	0	0	0	-9	0
MORTGAGE ARB - AMERICAS	88,467	0	88,467	0	0	0
MORTGAGE ARB - AMERICAS	3,963,452	0	3,963,452	0	0	0
MORTGAGE HOUSE	78,495,021	-78,495,021	0	0	-179,982,206	0
MORTGAGE ARB - AMERICAS	0	0	0	0	-2	2
MORTGAGE ARB - AMERICAS	95,653,043	-10,833,293	84,819,751	0	-405,160	405,160
MORTGAGE ARB - AMERICAS	20,631	0	20,631	0	0	0
MORTGAGE ARB - AMERICAS	1,204	-1,204	0	0	0	0
MORTGAGE ARB - AMERICAS	6,662,874	0	6,662,874	0	-1,008	1,008
MORTGAGE ARB - AMERICAS	41,051	0	41,051	0	0	0
LBB RETAIL	0	0	0	0	0	0
LBB RETAIL	0	0	0	0	0	0
MORTGAGE FINANCE	3,950	0	3,950	0	0	0
UNASSIGNED	515,183,261	0	515,183,261	0	0	0
CONSUMER	2,485,163	0	2,485,163	0	0	0
OPPORTUNISTIC SBF WLS	1,524,960	0	1,524,960	0	0	0
OPPORTUNISTIC SBF WLS	35,819,657	0	35,819,657	0	0	0
OPPORTUNISTIC 3RD PARTY WLS	61,231,187	0	61,231,187	0	0	0
CONSUMER	4,097,857	0	4,097,857	0	0	0
OPPORTUNISTIC 3RD PARTY WLS	189,908	0	189,908	0	0	0
CAPITAL CROSSING TRADING	2,785,307	0	2,785,307	0	0	0
CONSUMER	12	0	12	0	0	0
CONSUMER	2	0	2	0	0	0
OPPORTUNISTIC SBF WLS	67,648,625	0	67,648,625	0	0	0
UNASSIGNED	3	0	3	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	17	0	17	0	0	0
OPPORTUNISTIC SBF WLS	749,775,324	0	749,775,324	0	0	0
OPPORTUNISTIC 3RD PARTY WLS	672,278	0	672,278	0	0	0
OPPORTUNISTIC 3RD PARTY WLS	15,882,230	0	15,882,230	0	-15,127,232	184,453
CAPITAL CROSSING TRADING	0	0	0	0	-207,398,180	207,398,180
CONSUMER	1,252,256	0	1,252,256	0	0	0
CAMPUS DOOR	312,745,717	0	312,745,717	0	0	0
OPPORTUNISTIC SBF WLS	359,856,213	0	359,856,213	0	0	0
OPPORTUNISTIC 3RD PARTY WLS	320,527,647	0	320,527,647	0	0	0
OPPORTUNISTIC SBF WLS	69,584,067	0	69,584,067	0	0	0
OPPORTUNISTIC 3RD PARTY WLS	2,229,531	0	2,229,531	0	0	0
CONSUMER	28,306	0	28,306	0	0	0
CAPITAL CROSSING TRADING	752,443,401	0	752,443,401	0	0	0
SUBPRIME SECONDARY	0	0	0	0	0	0
SUBPRIME SECONDARY	790,957,879	0	790,957,879	0	0	0
SUBPRIME NEW ISSUE	413,236,138	0	413,236,138	0	0	0
REVERSE MORTGAGES	1,737,673,195	0	1,737,673,195	0	0	0
SECOND LIEN ALS WHOLE LOANS	1,128,367,687	0	1,128,367,687	0	0	0
NON PERFORMING/SCRATCH & DENT	150,174,213	0	150,174,213	0	0	0
SUBPRIME FIRST LIEN SERVICING	22,171,780	0	22,171,780	0	0	0
SECOND LIEN ALS WHOLE LOANS	12,449,754	0	12,449,754	0	0	0
NON PERFORMING/SCRATCH & DENT	7,138,014	0	7,138,014	0	0	0
NON PERFORMING/SCRATCH & DENT	252,871,016	0	252,871,016	0	0	0
SECOND LIEN SERVICING	2,814,316	0	2,814,316	0	0	0
First lien ALS Whole Loans	16,221,679	0	16,221,679	0	0	0
NON PERFORMING/SCRATCH & DENT	17,329,518	0	17,329,518	0	0	0
Subprime Called Deals	18,299,829	0	18,299,829	0	0	0
First lien whole loans	51,590,314	0	51,590,314	0	0	0
First lien whole loans	198,878,342	0	198,878,342	0	0	0
First lien whole loans	239,691,896	0	239,691,896	0	0	0
REVERSE MORTGAGES	253,285,386	0	253,285,386	0	0	0
MORTGAGE LENDER NETWORK	210,343,903	0	210,343,903	0	0	0
NON PERFORMING/SCRATCH & DENT	4,951,078	0	4,951,078	0	0	0
Second lien whole loans	41,884,458	0	41,884,458	0	0	0
NON PERFORMING/SCRATCH & DENT	228,580,761	0	228,580,761	0	0	0
First lien whole loans	4,456,278	0	4,456,278	0	0	0
NON PERFORMING/SCRATCH & DENT	380,729	0	380,729	0	0	0
NON PERFORMING/SCRATCH & DENT	283	0	283	0	0	0
SUBPRIME SECONDARY	58,971	0	58,971	0	0	0
SUBPRIME SECONDARY	4,775	0	4,775	0	0	0
NON PERFORMING/SCRATCH & DENT	2	0	2	0	0	0
SUBPRIME SECONDARY	55,879	0	55,879	0	0	0
SUBPRIME RESIDUALS	7,028,728	0	7,028,728	0	-1	0
SUBPRIME SECONDARY	20,992,654	0	20,992,654	0	0	0
Second Lien Secondary	1,769,835	0	1,769,835	0	0	0
Subprime Synthetic	4,744,419	0	4,744,419	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SUBPRIME RESIDUALS	1,171,842	0	1,171,842	0	0	0
REVERSE MORTGAGES	35,660,067	0	35,660,067	0	0	0
Second Lien Secondary	4,348,905	0	4,348,905	0	0	0
NON PERFORMING/SCRATCH & DENT	4,142,737	0	4,142,737	0	0	0
SEASONED WHOLE LOANS	1	0	1	0	0	0
SUBPRIME SECONDARY	7,442	0	7,442	0	0	0
NEW ISSUE NIM	18,509,831	0	18,509,831	0	0	0
SEASONED NIM	614,250	0	614,250	0	0	0
SUBPRIME SECONDARY	208,997	0	208,997	0	0	0
SUBPRIME SECONDARY	530,590	0	530,590	0	-9	9
SUBPRIME RESIDUALS	14,610,549	0	14,610,549	0	0	0
SUBPRIME SECONDARY	2,890	0	2,890	0	0	0
SUBPRIME SECONDARY	21,197,985	0	21,197,985	0	0	0
Subprime Called Deals	1,699,431	0	1,699,431	0	0	0
Second Lien Secondary	116,210,895	0	116,210,895	0	0	0
SUBPRIME NEW ISSUE	899,731,420	0	899,731,420	0	0	0
First lien whole loans	0	0	0	0	-100,644,407	0
Subprime Synthetic	35,661,526	-13	35,661,513	0	0	0
REVERSE MORTGAGES	73,767,505	0	73,767,505	0	0	0
SUBPRIME SECONDARY	30,314	0	30,314	0	0	0
SUBPRIME SECONDARY	2	0	2	0	0	0
SUBPRIME RESIDUALS	267	0	267	0	0	0
SUBPRIME RESIDUALS	6,707	0	6,707	0	0	0
SUBPRIME NEW ISSUE	0	0	0	0	0	0
NON PERFORMING/SCRATCH & DENT	108,136	0	108,136	0	0	0
NON PERFORMING/SCRATCH & DENT	28,729,413	0	28,729,413	0	0	0
NON PERFORMING/SCRATCH & DENT	263,186	0	263,186	0	0	0
SUBPRIME SECONDARY	1,174,462	0	1,174,462	0	0	0
NON PERFORMING/SCRATCH & DENT	526,042,426	0	526,042,426	0	0	0
SUBPRIME SECONDARY	3,864	0	3,864	0	0	0
NEW ISSUE NIM	74,492,476	0	74,492,476	0	0	0
SEASONED NIM	15,511,470	0	15,511,470	0	-13	0
GREENTREE INVESTMENT	23,874,436	0	23,874,436	0	0	0
SECOND LIEN ALS WHOLE LOANS	1,042,637,221	0	1,042,637,221	0	0	0
First lien whole loans	924,722	0	924,722	0	0	0
NON PERFORMING/SCRATCH & DENT	23,541,413	0	23,541,413	0	0	0
First lien ALS Whole Loans	16,735,878	0	16,735,878	0	0	0
NON PERFORMING/SCRATCH & DENT	44,352,929	0	44,352,929	0	0	0
First lien whole loans	159,021,276	0	159,021,276	0	0	0
First lien whole loans	1,655,271,468	0	1,655,271,468	0	0	0
REVERSE MORTGAGES	446,500,510	0	446,500,510	0	0	0
MORTGAGE LENDER NETWORK	3,401,709	0	3,401,709	0	0	0
MORTGAGE LENDER NETWORK	107,157	0	107,157	0	0	0
MORTGAGE LENDER NETWORK	98,278	0	98,278	0	0	0
Second lien whole loans	16,357,927	0	16,357,927	0	0	0
NON PERFORMING/SCRATCH & DENT	604,196,337	0	604,196,337	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
FIXED RATE NEW ISSUE	0	0	0	0	0	0
HYBRIDS NEW ISSUE	4,800,636,805	0	4,800,636,805	0	0	0
FHA / VA	63,192,577	0	63,192,577	0	0	0
MTA 3RD PARTY WHOLE LOANS	156,286,803	0	156,286,803	0	0	0
OPTION ARM SERVICING	162,726,000	0	162,726,000	0	0	0
OPTION ARM SERVICING	79,218,221	0	79,218,221	0	0	0
SHORT ARM ALS WHOLE LOANS	1,821,269	0	1,821,269	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	16,006,781	0	16,006,781	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	73,151	0	73,151	0	0	0
FIXED RATE ALS WHOLE LOANS	11,982,163	0	11,982,163	0	0	0
FHA / VA	68,443,728	0	68,443,728	0	0	0
FHA / VA	3,543,838	0	3,543,838	0	0	0
HOME EXPRESS	1,714,793	0	1,714,793	0	0	0
HOME EXPRESS	175,246	0	175,246	0	0	0
HYBRIDS SERVICING	519,181,102	0	519,181,102	0	0	0
HOME EXPRESS	3,399,713	0	3,399,713	0	0	0
HYBRIDS SERVICING	31,134	0	31,134	0	0	0
FHA / VA	83,754,099	0	83,754,099	0	0	0
FIXED RATE SERVICING	442,259,024	0	442,259,024	0	0	0
FIXED RATE SERVICING	2	0	2	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	126,432,081	0	126,432,081	0	0	0
FIXED RATE ALS WHOLE LOANS	73,416	0	73,416	0	0	0
HYBRID 3RD PARTY WHOLE LOANS	28,546,995	0	28,546,995	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	1,990,303	0	1,990,303	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	217,814	0	217,814	0	0	0
HYBRIDS SERVICING	10,925	0	10,925	0	0	0
HYBRID ALS WHOLE LOANS	408,321,473	0	408,321,473	0	0	0
HYBRIDS NEW ISSUE	3,773,728	0	3,773,728	0	0	0
SHORT ARM-MTA SUBS SECONDARY	11,995,368	0	11,995,368	0	0	0
SHORT ARM-MTA RESIDUAL/NIM	444,358,758	0	444,358,758	0	0	0
FIXED RATE SUBORDINATES	691,808	0	691,808	0	0	0
Fixed Rate Sec Subs	1,155,262	0	1,155,262	0	0	0
FHA / VA	14,608,821	0	14,608,821	0	0	0
FIXED RATE SERVICING	1,777,963	0	1,777,963	0	0	0
SHORT ARM-MTA NEW ISSUE	115,809,828	0	115,809,828	0	0	0
Fixed Rate NI Resids/NIMs	154,182,227	0	154,182,227	0	0	0
SHORT ARM-MTA NON ECONOMIC RESIDUALS	4,355,362	0	4,355,362	0	0	0
Fixed Rate NI Resids/NIMs	212,292	0	212,292	0	0	0
HYBRID SECONDARY DERIVATIVES	15,500,077	0	15,500,077	0	0	0
Hybrid Residuals	159,216,897	0	159,216,897	0	0	0
FIXED RATE SECONDARY	378,234,859	-8,015,174	370,219,685	0	-31,993,783	31,993,783
FHA / VA	3,088	0	3,088	0	0	0
AGENCY ARMS	55,288,753	0	55,288,753	0	-496,836	0
HOME EXPRESS	1,824	0	1,824	0	0	0
AGENCY ARMS	216,645,249	-11,567,431	205,077,818	0	0	0
AGENCY ARMS	542,021,864	0	542,021,864	0	-4	4

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
AGENCY ARMS	10,180,549	0	10,180,549	0	0	0
AGENCY ARMS	276,877,062	-264,480,176	12,396,886	0	-20,504,533	20,504,533
FIXED RATE NEW ISSUE	57,285,791	0	57,285,791	0	0	0
HYBRIDS NEW ISSUE	245,223,680	0	245,223,680	0	-64,155,849	64,155,849
HYBRIDS NEW ISSUE	449,569,416	0	449,569,416	0	-56,365,608	56,365,608
HYBRIDS NEW ISSUE	101,607,898	-10,796,269	90,811,629	0	-10,248,492	10,248,492
HYBRIDS NEW ISSUE	1	0	1	0	-200	200
HYBRIDS NEW ISSUE	801,931,973	0	801,931,973	0	-332,900,840	332,900,840
Fixed Rate NI Sec IO/PO	152,010,388	-38,558,102	113,452,286	0	-231,438,155	231,438,155
Fixed Rate NI Sec IO/PO	41,524,430	-1	41,524,429	0	0	0
Fixed Rate NI IO/PO	212,282,998	-105,445,991	106,837,008	0	-1	1
Fixed Rate NI IO/PO	354,885,231	0	354,885,231	0	0	0
SHORT ARM-MTA AAA SECONDARY	409,791,294	0	409,791,294	0	0	0
SHORT ARM-MTA NON ECONOMIC RESIDUALS	56,933,606	0	56,933,606	0	0	0
SHORT ARM-MTA IO/PO SECONDARY	2,948,208	0	2,948,208	0	0	0
SHORT ARM-MTA SUBS SECONDARY	233,393,503	0	233,393,503	0	0	0
SHORT ARM-MTA RESIDUAL/NIM	33,484,504	0	33,484,504	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	365,332	-365,332	0	0	0	0
FIXED RATE NON-ECONOMIC RESIDUALS	12,504	0	12,504	0	0	0
FIXED RATE ALS WHOLE LOANS	233,554,116	-22,386,967	211,167,149	0	-3,454,094	3,454,094
FIXED RATE SUBORDINATES	71,845,998	0	71,845,998	0	0	0
FIXED RATE SUBORDINATES	268,261,397	0	268,261,397	0	-26,655,893	26,655,893
FIXED RATE NEW ISSUE	413	0	413	0	0	0
FIXED RATE NEW ISSUE	138,918,058	0	138,918,058	0	-8,714,427	8,714,427
FIXED RATE NEW ISSUE	35,898,681	0	35,898,681	0	0	0
Fixed Rate Sec Subs	289,057,565	0	289,057,565	0	0	0
FHA / VA	24,679,243	-12	24,679,230	0	0	0
FHA / VA	1,019	-101	918	0	0	0
HYBRIDS SERVICING	795,804,107	-795,803,907	201	0	0	0
HYBRIDS SERVICING	3,403	0	3,403	0	0	0
SHORT ARM-MTA NEW ISSUE	2,463,307	0	2,463,307	0	0	0
SHORT ARM-MTA NEW ISSUE	100	0	100	0	0	0
SHORT ARM-MTA NEW ISSUE	76,914,050	0	76,914,050	0	0	0
FHA / VA	18,844,903	0	18,844,903	0	0	0
FHA / VA	284,817,764	-175,952,060	108,865,704	0	-106,433,581	202
FHA / VA	39,787,438	0	39,787,438	0	0	0
FHA / VA	0	0	0	0	-12	12
FIXED RATE SERVICING	738,905,751	-453,632,509	285,273,242	0	-179,339,523	179,339,523
FIXED RATE SERVICING	3	0	3	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	679,324,537	-578,257,698	101,066,840	0	0	0
FIXED RATE NEW ISSUE	2,282,909	0	2,282,909	0	0	0
Fixed Rate NI Resids/NIMs	188,011,642	0	188,011,642	0	0	0
SHORT ARM-MTA IO/PO SECONDARY	14,156	0	14,156	0	0	0
SHORT ARM-MTA NON ECONOMIC RESIDUALS	11	0	11	0	0	0
FHA / VA	645,225	0	645,225	0	0	0
FIXED RATE SERVICING	200	0	200	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
Fixed Rate NI Resids/NIMs	652,821	0	652,821	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	70,758	-395	70,363	0	0	0
HYBRID SUBORDINATES	74	0	74	0	0	0
HYBRIDS SECONDARY	47,657,876	0	47,657,876	0	-2,280,660	2,280,660
HYBRID 3RD PARTY WHOLE LOANS	430,815,612	-430,815,612	0	0	-132,202,970	132,202,970
HYBRIDS SECONDARY	1,842,192,518	-2,280,660	1,839,911,858	0	-73,534,842	73,394,167
HYBRID SECONDARY DERIVATIVES	9,595,082	0	9,595,082	0	0	0
HYBRID SECONDARY DERIVATIVES	426,359,459	-275,669,282	150,690,177	0	-188,526,865	188,526,865
HYBRID SECONDARY ONE-OFF	541,867	0	541,867	0	0	0
HYBRID 3RD PARTY WHOLE LOANS	1,692,593,215	-1,611,071,295	81,521,920	0	-449,906,326	449,906,326
FIXED RATE 3RD PARTY WHOLE LOANS	16,676,732	0	16,676,732	0	-395	395
FIXED RATE 3RD PARTY WHOLE LOANS	17,435,048	0	17,435,048	0	0	0
HYBRID SUBORDINATES	35,648,187	0	35,648,187	0	0	0
HYBRID SUBORDINATES	319,490,842	0	319,490,842	0	-27,146,011	14,888,846
MTA 3RD PARTY WHOLE LOANS	345,654,387	-345,654,387	0	0	0	0
MTA 3RD PARTY WHOLE LOANS	880,630,898	-227,329,319	653,301,579	0	0	0
Hybrid Residuals	48,607,312	0	48,607,312	0	-541,644,698	541,644,698
FIXED RATE NON-ECONOMIC RESIDUALS	8,900	-706	8,194	0	-2	0
FIXED RATE 3RD PARTY WHOLE LOANS	135,963,774	0	135,963,774	0	-365,332	365,332
HYBRID ALS WHOLE LOANS	486,556,930	-217,886,442	268,670,488	0	-1,803,330,180	1,803,330,180
Fixed Rate NI Sec IO/PO	1,586	0	1,586	0	0	0
MTA 3RD PARTY WHOLE LOANS	217,651	0	217,651	0	0	0
SHORT ARM ALS WHOLE LOANS	2,513,045	0	2,513,045	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	22,624,440	0	22,624,440	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	1,520,000	0	1,520,000	0	0	0
FIXED RATE ALS WHOLE LOANS	8,074,070	0	8,074,070	0	0	0
HYBRID ARMS	15,537,469	0	15,537,469	0	0	0
FHA / VA	176,346,155	0	176,346,155	0	0	0
FIXED RATE ALS WHOLE LOANS	270,354,567	0	270,354,567	0	0	0
HOME EXPRESS	1,423,346	0	1,423,346	0	0	0
FIXED RATE ALS WHOLE LOANS	632,872,984	0	632,872,984	0	0	0
FIXED RATE ALS WHOLE LOANS	190,869,527	0	190,869,527	0	0	0
HYBRID 3RD PARTY WHOLE LOANS	52,623,689	0	52,623,689	0	0	0
FIXED RATE ALS WHOLE LOANS	2,595,816	0	2,595,816	0	0	0
HYBRID ALS WHOLE LOANS	8,014,875	0	8,014,875	0	0	0
HYBRID ALS WHOLE LOANS	1,574,773,677	0	1,574,773,677	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	198,550	0	198,550	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	51	0	51	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	1,500,000	0	1,500,000	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
UNASSIGNED	121,236,710	0	121,236,710	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	10,081,970	0	10,081,970	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	413,849	0	413,849	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
PRINCIPLE FINANCE RESIDENTIAL	4,599,886	0	4,599,886	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	29,972,571	0	29,972,571	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	56,586,864	0	56,586,864	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
HISTORICAL PFG	7,786,286	0	7,786,286	0	0	0
HISTORICAL PFG	1	0	1	0	0	0
HIGH YIELD/STRUCTURED FINANCE JV	5,009,693	0	5,009,693	0	0	0
HIGH YIELD/STRUCTURED FINANCE JV	12,500,000	0	12,500,000	0	0	0
STRUCTURED LENDING	600,871,084	0	600,871,084	0	0	0
HISTORICAL PFG	646,333	0	646,333	0	0	0
STRUCTURED LENDING	5,118,222	0	5,118,222	0	0	0
CREDIT/PFG JVS	916,313	0	916,313	0	0	0
HISTORICAL PFG	1	0	1	0	0	0
UNASSIGNED	0	0	0	0	0	0
STRUCTURED LENDING	52,413,111	0	52,413,111	0	0	0
ABS LENDING	75,032,208	0	75,032,208	0	0	0
STRUCTURED LENDING	17,131,408	0	17,131,408	0	0	0
CREDIT/PFG JVS	4,214,046	0	4,214,046	0	0	0
CREDIT/PFG JVS	2	0	2	0	0	0
CREDIT/PFG JVS	895,879	0	895,879	0	0	0
CDO - SYNTHETIC	2,115,674,146	0	2,115,674,146	105,123,006	0	0
UNASSIGNED	0	0	0	0	0	0
CDO ASIA	61,188,375	-20,927	61,167,448	14,953,203	-6,367,395	6,367,395
CDO ASIA	164,303	0	164,303	0	0	0
CDO - SYNTHETIC	-1,227,821	0	-1,227,821	0	0	0
High Grade Credit	27,889,548	0	27,889,548	0	-458,002	0
High Grade Credit	6,387,895	0	6,387,895	0	0	0
FID CORP ASIA	974,843	0	974,843	0	0	0
FID CORP ASIA	0	0	0	0	0	0
FID CORP ASIA	0	0	0	0	0	0
EMG LOCALS/FX JV-ASIA	0	0	0	0	-9,018,750	0
UNASSIGNED	406,121,679	0	406,121,679	0	0	0
UNASSIGNED	0	0	0	0	0	0
IN GOV	8,376,959	0	8,376,959	0	0	0
IN FIN	0	0	0	0	-6,154,868	6,154,868
IN GOV	79,943,049	0	79,943,049	0	0	0
IN GOV	6,523,668	0	6,523,668	0	0	0
FID DERIVATIVES ASIA	182,674,904	0	182,674,904	0	0	0
ASIA CORE DERIVATIVES	0	0	0	0	-75,393,862	0
ALMP	0	0	0	0	0	0
ALMP	4,097,706	0	4,097,706	0	0	0
UNASSIGNED	120,899,431	-484,758	120,414,673	114,049,613	-259,902,849	117,952,904
U.S. GOVERNMENTS (TOKYO)	363,230	-363,230	0	0	0	0
U.S. GOVERNMENTS (TOKYO)	90,292,419	-5,187,138	85,105,281	67,139,437	-147,118,758	84,523,197
U.S. GOVERNMENTS (TOKYO)	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
U.S. GOVERNMENTS (TOKYO)	881,552,702	-542,745,040	338,807,662	0	-1,126,516,957	212,813,972
UST ASIA	91,582,001	-46,204,825	45,377,176	0	-203,341,837	61,286,581
ASIA GOVERNMENT YEN	1,563,143,313	-159,316,466	1,403,826,847	565,894,738	-1,598,622,736	334,379,119
ASIA GOVERNMENT YEN	0	0	0	0	0	0
ASIA GOVERNMENT YEN	449,816,096	-17,096,643	432,719,453	262,566,570	-366,370,736	19,766,854
ASIA GOVERNMENT YEN	2,475,986,590	-561,967,625	1,914,018,965	545,292,255	-2,247,378,532	292,507,842
ASIA GOVERNMENT YEN	100,104,766	0	100,104,766	0	0	0
ASIA GOVERNMENT YEN	909,060,193	-19,766,854	889,293,339	470,247,156	-476,022,835	23,506,823
ASIA GOVERNMENT YEN	3,050,605,588	-269,593,215	2,781,012,373	624,222,558	-3,910,869,248	589,775,751
ASIA GOVERNMENT YEN	93,718,417	-84,078,134	9,640,283	0	0	0
ASIA GOVERNMENT YEN	457,072,220	0	457,072,220	0	-358,464,842	266,451,716
ASIA GOVERNMENT YEN	84,100,568	-59,420,448	24,680,120	0	-192,152,403	101,630,080
ASIA GOVERNMENT YEN	182,601,204	-164,444,174	18,157,030	0	-305,091,659	19,723,886
ASIA GOVERNMENT YEN	0	0	0	0	0	0
ASIA GOVERNMENT YEN	0	0	0	0	0	0
JGBGOV	-630,952,850	0	-630,952,850	0	0	0
UNASSIGNED	0	0	0	0	0	0
FID DERIVATIVES ASIA	0	0	0	0	9,018,750	0
FID DERIVATIVES ASIA	2,988,617	0	2,988,617	98,426	0	0
ASIA CORE DERIVATIVES	503,280,210	-301,152,348	202,127,862	0	0	0
UNASSIGNED	180,073,496	-158,473,876	21,599,620	0	0	0
DERIVATIVES ASIA	11,298,122	0	11,298,122	10,577,796	0	0
FID DERIVATIVES ASIA	243,778,727	-30,578,662	213,200,065	181,276,960	-9,275,645	9,275,645
DERIVATIVES ASIA	105,318,895	-79,642,287	25,676,608	24,136,012	0	0
FID DERIVATIVES ASIA	68,257,731	-66,713	68,191,018	0	0	0
ASIA CORE DERIVATIVES	472,258,360	-145,399,397	326,858,962	122,070,478	-92,291,636	4,684,840
FID DERIVATIVES ASIA	193,066,509	-169,475,442	23,591,067	0	-157,409,340	157,409,340
FID DERIVATIVES ASIA	115,704,508	-115,704,508	0	0	-76,552,732	58,515,230
FID DERIVATIVES ASIA	16,358,797	-16,358,797	0	0	-16,491,660	1,169,705
FID DERIVATIVES ASIA	4,186	-4,186	0	0	0	0
ASIA CORE DERIVATIVES	23,351,298	-15,474,640	7,876,657	0	-50,837,823	45,088,011
FID DERIVATIVES ASIA	40,611	-3,364	37,247	0	0	0
ASIA CORE DERIVATIVES	-274,673,336	0	-274,673,336	0	0	0
DERIVATIVES ASIA	313,942,056	0	313,942,056	0	0	0
UNASSIGNED	50,079,784	0	50,079,784	0	0	0
SCT INDIA 1	32,240,712	0	32,240,712	0	0	0
Middle Eastern	50,170,579	0	50,170,579	0	-27,041,472	0
SCT CB ASW Equity JV	160,567,995	0	160,567,995	0	-12,657,779	2,382,705
SCTCMDS	39,663,847	-39,663,847	0	0	-12,214,552	5,846,920
SCT OPTIONS	28,682,283	-8,458,516	20,223,767	14,422,292	-215,932	215,932
SCT - THAI	28,402,874	-5,525,255	22,877,618	0	-12,779,510	10,041,989
SCT - AUSTRALIA	20,340,628	0	20,340,628	0	-1,230,227	1,230,227
SCT OPTIONS	17	0	17	0	0	0
SCT - KOREA	6,485,455	0	6,485,455	0	0	0
INTL CREDIT	2,732,262	0	2,732,262	0	0	0
STF CHINA	8	0	8	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SCT - TAIWAN	4,865,351	0	4,865,351	0	0	0
SCT - CHINA	225,923,353	-59,495,141	166,428,212	72,550,808	-33,319,185	20,120,622
SCT - KOREA	79,077,133	-36,945,914	42,131,219	12,690,874	-18,110,086	8,729,493
SCT - MALAY	355,153	0	355,153	0	0	0
SCT - INDO	44,201,601	-2,917,026	41,284,574	1,884,754	-86,972,805	65,974,865
SCT CONVERTIBLE SWAPS	16,350,659	-5,122,931	11,227,728	6,359,517	-10,150,000	10,150,000
SCT INDIA 1	4,295,417	0	4,295,417	0	0	0
SCT - CHINA	5,326,086	0	5,326,086	0	0	0
FRN ASIA	0	0	0	0	-1,441,316	109,060
JVIBDEQ	28,777,500	0	28,777,500	0	0	0
SCT - PHIL	41,754,377	-21,227,196	20,527,181	0	-14,720,774	3,847,657
INTL CREDIT	1,361,822	-1,024,586	337,236	0	-308,100	308,100
STF CHINA	395,170	0	395,170	371,460	0	0
INTL CREDIT	2,971,980	0	2,971,980	0	0	0
SCT - INDO	488,793	0	488,793	0	0	0
SCT SEASIA	5,000,000	0	5,000,000	0	0	0
SCT - OTHER	0	0	0	0	0	0
SCT - OTHER	-1,404,619	0	-1,404,619	0	0	0
SCT - OTHER	30,217,704	0	30,217,704	0	0	0
SCT SEASIA	6,288,044	0	6,288,044	0	0	0
SCT HORIZON2	20,000,000	0	20,000,000	0	0	0
UNASSIGNED	100,296,332	0	100,296,332	0	0	0
Credit IBD JV	49,988,532	-1,076,365	48,912,168	45,706,072	-502,862	502,862
SCT - JAPAN	2,022,551	0	2,022,551	0	0	0
SCT_FLOW	25,646,236	0	25,646,236	0	0	0
SCT JAPAN 2	132,190,092	-590	132,189,503	0	0	0
SCT JAPAN 2	207,432,810	-24,485,722	182,947,089	100,765,987	-25,274,299	14,858,144
SCT_FLOW	53,104,045	0	53,104,045	30,797,066	-14,444,969	6,369,445
SCT - JAPAN	66,722,597	-272,592	66,450,006	27,364,967	-16,722,849	12,762,776
STF JAPAN	49,999	0	49,999	0	0	0
SCT - JAPAN	8,661,956	0	8,661,956	0	0	0
DIST CHINA	0	0	0	0	0	0
DIST KOREA	0	0	0	0	0	0
DIST THAILAND	0	0	0	0	0	0
DIST THAILAND	4,846,078	0	4,846,078	0	0	0
DIST KOREA	0	0	0	0	0	0
DIST INDIA	-32,240,712	0	-32,240,712	0	0	0
DIST OTHER	0	0	0	0	0	0
KOREA	167,928,654	0	167,928,654	0	0	0
DIST INDONESIA	0	0	0	0	0	0
DIST KOREA	36,104,409	0	36,104,409	0	0	0
DIST KOREA	407,886	0	407,886	0	0	0
DIST KOREA	7,351,681	0	7,351,681	0	0	0
DIST KOREA	2,722,981	0	2,722,981	0	0	0
DIST KOREA	0	0	0	0	0	0
DIST KOREA	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
DIST INDIA	54,682,290	0	54,682,290	0	0	0
DIST INDONESIA	218	0	218	0	0	0
DIST CHINA	144,000	0	144,000	0	0	0
INDIA	2,374,917	0	2,374,917	0	0	0
DIST CHINA	149,636,934	0	149,636,934	0	0	0
DIST AUSTRALIA	24,041,198	0	24,041,198	0	0	0
DIST INDIA	174,951,100	0	174,951,100	0	0	0
INDIA	76,917,620	0	76,917,620	0	0	0
INDIA	32,660,044	0	32,660,044	0	0	0
DIST INDONESIA	153,681,559	0	153,681,559	0	0	0
HY_PI_OTHER	42,176,729	-1,590,480	40,586,249	0	-19,609,212	15,368,792
DIST INDONESIA	10,001,028	0	10,001,028	0	0	0
HY_PI_INDIA	28,699,396	0	28,699,396	0	0	0
INDIA	283,655,805	0	283,655,805	0	0	0
DIST SINGAPORE	109,419	0	109,419	0	0	0
HY_PI_INDIA	7,975,000	0	7,975,000	5,851,500	0	0
DIST HONGKONG	5,662,360	0	5,662,360	0	0	0
DIST INDONESIA	24,567,472	0	24,567,472	0	0	0
DIST KOREA	4,557,421	0	4,557,421	0	0	0
DIST THAILAND	1,727,097	0	1,727,097	0	0	0
DIST INDONESIA	49,476	0	49,476	0	0	0
DIST CHINA	10,406,213	0	10,406,213	0	0	0
DIST CHINA	2,188	0	2,188	0	0	0
DIST HONGKONG	755,957	0	755,957	0	0	0
DIST INDONESIA	10	0	10	0	0	0
DIST INDONESIA	8	0	8	0	0	0
DIST INDONESIA	914,477	0	914,477	0	0	0
DIST INDONESIA	22	0	22	0	0	0
DIST INDIA	261,855,628	0	261,855,628	0	0	0
INDIA	7,799,302	0	7,799,302	0	0	0
DIST KOREA	68	0	68	0	0	0
DIST KOREA	2,142,965	0	2,142,965	0	0	0
DIST OTHER	3,314	0	3,314	0	0	0
DIST OTHER	5	0	5	0	0	0
DIST OTHER	8	0	8	0	0	0
DIST PHILIPPINES	4	0	4	0	0	0
DIST PHILIPPINES	26,519,761	0	26,519,761	0	0	0
DIST SINGAPORE	17,537,026	0	17,537,026	0	0	0
DIST THAILAND	15,622	0	15,622	0	0	0
DIST TAIWAN	55,583	0	55,583	0	0	0
HY Flowbook HK	121,273,028	-20,718,180	100,554,849	23,692,350	-43,672,144	6,481,278
HY FLOW BOOK	97,414,303	-7,650,797	89,763,506	4,240,457	-25,637,508	894,184
HY FLOW BOOK	134,257	0	134,257	0	0	0
DIST JAPAN	17,885,136	0	17,885,136	0	0	0
DIST JAPAN	149,354	0	149,354	0	0	0
DIST JAPAN	288,330,614	0	288,330,614	0	0	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
DIST JAPAN	1,161,138	0	1,161,138	0	0	0
DIST JAPAN	346,908	0	346,908	0	0	0
DIST JAPAN	148,562,751	0	148,562,751	0	0	0
DIST JAPAN	0	0	0	0	0	0
DIST JAPAN	0	0	0	0	0	0
DIST JAPAN	0	0	0	0	0	0
DIST JAPAN	0	0	0	0	0	0
DIST JAPAN	0	0	0	0	0	0
DIST JAPAN	8,291,722	-88,600	8,203,122	0	0	0
DIST JAPAN	28,278,495	0	28,278,495	0	0	0
DIST JAPAN	192,386,601	0	192,386,601	0	0	0
DIST JAPAN	3	0	3	0	0	0
	16	0	16	0	0	0
HY SYNDICATE	6,829,463	0	6,829,463	0	0	0
HY SYNDICATE	168,279,059	0	168,279,059	0	0	0
HY SYNDICATE	39,269,989	0	39,269,989	0	0	0
UNASSIGNED	78,213,860	0	78,213,860	0	0	0
PTG- JAPAN	367,829,073	0	367,829,073	0	0	0
	5,290,690	0	5,290,690	0	0	0
UNASSIGNED	3,636,438,409	0	3,636,438,409	0	0	0
UNASSIGNED	54,482	0	54,482	0	0	0
UNASSIGNED	39,903,696	0	39,903,696	0	0	0
UNASSIGNED	992,049,713	0	992,049,713	0	-26,660,589	0
UNASSIGNED	25,038,889	0	25,038,889	0	0	0
UNASSIGNED	104,913,153	0	104,913,153	0	0	0
PTG-INDONESIA	-653,145	0	-653,145	0	0	0
UNASSIGNED	-106,956,286	0	-106,956,286	0	0	0
UNASSIGNED	33,483,958	0	33,483,958	0	0	0
UNASSIGNED	49,853,178	0	49,853,178	0	0	0
UNASSIGNED	21,845,971	0	21,845,971	0	0	0
UNASSIGNED	320,473,674	0	320,473,674	0	-84,726	0
UNASSIGNED	145,558,263	0	145,558,263	0	0	0
UNASSIGNED	350,280,174	0	350,280,174	0	-27,622	0
UNASSIGNED	4,398,286	0	4,398,286	0	-36,030	0
PTG-THAILAND	0	0	0	0	0	0
PTG-THAILAND	374,712,280	0	374,712,280	0	0	0
UNASSIGNED	62,950,299	0	62,950,299	0	0	0
UNASSIGNED	5,102,827	0	5,102,827	0	0	0
UNASSIGNED	66,298,240	0	66,298,240	0	0	0
UNASSIGNED	344,651,877	0	344,651,877	0	0	0
UNASSIGNED	1,850,525	0	1,850,525	0	0	0
UNASSIGNED	1,563,915,289	0	1,563,915,289	0	0	0
UNASSIGNED	457,524	0	457,524	0	0	0
UNASSIGNED	160,432,910	0	160,432,910	0	0	0
UNASSIGNED	224,127,318	0	224,127,318	0	0	0
UNASSIGNED	51,459,950	0	51,459,950	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	172,389,990	0	172,389,990	0	0	0
UNASSIGNED	10,528,610	0	10,528,610	0	0	0
UNASSIGNED	-27,423,768	0	-27,423,768	0	0	0
UNASSIGNED	945,404,404	0	945,404,404	0	0	0
MORTGAGE TRADING	5,677,567	0	5,677,567	0	0	0
MORTGAGE TRADING	0	0	0	0	0	0
UNASSIGNED	221,304,927	0	221,304,927	0	0	0
UNASSIGNED	88,690,526	0	88,690,526	0	0	0
STRUCTURED FINANCE ASIA	43,336,041	0	43,336,041	0	0	0
TRANSPORTATION	128,324,627	0	128,324,627	0	0	0
CREDIT ABS CORRELATION	6,020,833	0	6,020,833	0	0	0
UNASSIGNED	0	0	0	0	0	0
GC IG BESPOKE	51,587,878	0	51,587,878	48,492,606	0	0
GC IG BESPOKE	-1,043,926,743	0	-1,043,926,743	-94,136,704	0	0
GC IG BESPOKE	5,008,131	-5,008,131	0	0	-16,709,860	54,173
N.I. CREDIT-PROP_POS	22,688,598	0	22,688,598	0	0	0
GC IG BESPOKE	50	0	50	0	0	0
GC IG BESPOKE	1,598,930	0	1,598,930	0	0	0
GC IG RELV LON	42,927,844	0	42,927,844	33,439,831	0	0
GC IG BESPOKE	228,985,068	-745,223	228,239,845	136,384,922	0	0
GC IG BESPOKE	17,003,569	0	17,003,569	15,983,355	0	0
GC IG BESPOKE	1,673,976	0	1,673,976	0	-14,773	14,773
GC IG BESPOKE	2,353,550	0	2,353,550	0	0	0
GLBCOR DERIV B/S	1,497,798,825	0	1,497,798,825	0	0	0
FIN46 DERIV B/S	928,490,146	0	928,490,146	0	0	0
Credit Synthetic Hybrids	40,978,344	0	40,978,344	34,360,299	0	0
PRIMARY MANAGED CDO	165,118,982	0	165,118,982	90,259,147	0	0
PRIMARY MANAGED CDO	448,589,938	0	448,589,938	0	0	0
PRIMARY MANAGED CDO	34,022,522	0	34,022,522	0	0	0
PRIMARY MANAGED CDO	136,584,301	-5,628	136,578,673	0	-31	0
PRIMARY MANAGED CDO	59,183,712	0	59,183,712	0	0	0
CDO EUROPE SECONDARY	33,729,689	0	33,729,689	13,933,676	0	0
Credit Hybrids CPPI	4,032,965	0	4,032,965	1,321,165	0	0
CREDIT HYBRIDS	57,608,281	0	57,608,281	0	0	0
CREDIT HYBRIDS	598,386	0	598,386	282,000	0	0
ILLIQUIDS	21,099,897	0	21,099,897	0	0	0
STRUCTURED DESK	10,761,157	0	10,761,157	0	0	0
STRUCTURED DESK	-6,500,000	0	-6,500,000	0	0	0
STRUCTURED DESK	0	0	0	0	0	0
STRUCTURED DESK	58,566,431	0	58,566,431	0	0	0
STRUCTURED DESK	340,000	0	340,000	0	-50,000	0
	-97,839	0	-97,839	0	0	0
STRUCTURED DESK	97,839	0	97,839	0	0	0
HG FIRM RELATIONSHIP LOANS	29,413,325	0	29,413,325	0	0	0
HG FIRM RELATIONSHIP LOANS	49,385,812	0	49,385,812	0	0	0
HG FIRM RELATIONSHIP LOANS	184,363,065	0	184,363,065	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	9,471,029	0	9,471,029	0	0	0
UNASSIGNED	8,650,560	0	8,650,560	0	0	0
HY FIRM REL LOANS	11,915,084	0	11,915,084	0	0	0
HY FIRM REL LOANS EUROPE	34,275,988	0	34,275,988	0	0	0
HY FIRM REL LOANS EUROPE	1,975,043	0	1,975,043	0	0	0
UNASSIGNED	0	0	0	0	0	0
NON BUSINESS LINE PROP	4,596,088	0	4,596,088	0	0	0
ROMANIA	83,204,766	0	83,204,766	0	0	0
SOUTH AFRICA	12,541,846	0	12,541,846	0	0	0
EURO	13,451,070	0	13,451,070	0	0	0
TURKEY PROP BOND	67,108,538	0	67,108,538	0	0	0
ROMANIA	1,281,264	0	1,281,264	0	0	0
MTN	134,489,216	0	134,489,216	119,256,089	0	0
POLAND	5,483,583	0	5,483,583	4,922,433	0	0
DOLLARS	55,961	0	55,961	0	0	0
DOLLARS	0	0	0	0	0	0
EMGLM DERIV B/S	6,734,645	0	6,734,645	0	0	0
DUNCAN RULE	15,298,058	0	15,298,058	0	0	0
EMG JV	0	0	0	0	0	0
DEPARTED	0	0	0	0	-5,476	5,476
FX STRUCTURED	287,790	0	287,790	0	0	0
FUNDS JV TRADING	284,712,208	-59	284,712,149	0	-211,826,130	66,596,449
	712,307,645	0	712,307,645	0	0	0
FUNDS JV TRADING	0	0	0	0	-1,658,531	0
FUNDS JV TRADING	139,350,816	-35	139,350,781	978,743	-6,494,808	60,083
FUNDS JV TRADING	7,652,249	0	7,652,249	0	-541	541
FUNDS JV TRADING	0	0	0	0	-31,003,953	0
FUNDS JV TRADING	1,852,886	-489	1,852,397	0	0	0
FUNDS JV TRADING	6,979,776	0	6,979,776	0	84,878,698	0
FUNDS JV SPV	8,191,142	0	8,191,142	0	0	0
FUNDS JV SPV	6	0	6	0	0	0
FUNDS JV SPV	2,683,966	-55,216	2,628,751	0	0	0
FUNDS JV SPV	75,196,689	0	75,196,689	0	-13	13
FUNDS JV SPV	40,440,596	0	40,440,596	0	0	0
FUNDS JV SPV	10,260,370	0	10,260,370	0	0	0
FUNDS JV SPV	27,887,465	0	27,887,465	0	0	0
UNASSIGNED	7,250,732	0	7,250,732	0	0	0
UNASSIGNED	13,259,916	-371,900	12,888,017	0	0	0
UNASSIGNED	393,273,582	0	393,273,582	0	0	0
UNASSIGNED	31,694,789	0	31,694,789	0	0	0
UNASSIGNED	4,621,333	0	4,621,333	0	0	0
UNASSIGNED	9,728,293	0	9,728,293	0	0	0
UNASSIGNED	7,171,829	0	7,171,829	0	-371,900	371,900
UNASSIGNED	14,167,354	0	14,167,354	0	0	0
UNASSIGNED	15,173,555	0	15,173,555	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	65	0	65	0	-2,616	0
FUNDS JV SPV	18,207,002	0	18,207,002	0	0	0
UNASSIGNED	19,458,142	0	19,458,142	0	0	0
UNASSIGNED	18,313,633	0	18,313,633	0	0	0
FUNDS JV SPV	6,549,793	0	6,549,793	0	0	0
GOVERNMENTS EUROPE	422,424,834	-107,487,227	314,937,607	188,714,726	-360,638,884	154,778,577
GOVERNMENTS EUROPE	695,000,837	-103,655,338	591,345,499	421,328,719	-69,084,793	52,316,167
GOVERNMENTS	370,171,510	0	370,171,510	296,501,217	-374,299,011	118,764,571
U.S. GOVERNMENTS (LONDON)	0	0	0	0	0	0
U.S. GOVERNMENTS (LONDON)	36,799	-36,799	0	0	0	0
U.S. GOVERNMENTS (LONDON)	393,942,155	-232,923,211	161,018,943	0	-160,204,882	35,245,688
GOVERNMENTS EUROPE	378,949,881	-289,475,764	89,474,116	0	-373,936,225	34,554,046
GOVERNMENTS EUROPE	546,624,862	-329,954,076	216,670,786	0	-348,460,980	164,750,833
GOVERNMENTS EUROPE	170,621,290	-77,439,604	93,181,686	0	-252,373,374	71,648,058
UNASSIGNED	0	0	0	0	0	0
GOVENMENTS	1,003	0	1,003	0	-741	0
GOVERNMENTS	447,362,681	-128,873,601	318,489,081	182,090,951	-444,880,347	120,817,652
GOVERNMENTS	605,704,244	-157,813,781	447,890,463	200,423,052	-292,140,827	213,782,961
GOVERNMENTS	246,096,975	-6,784,440	239,312,535	83,043,021	-221,857,501	58,966,526
GOVENMENTS	1,229,177,994	-190,045,914	1,039,132,080	775,598,817	-590,744,613	228,534,545
GOVERNMENTS	3,868,610	0	3,868,610	0	0	0
GOVERNMENTS	16,523,472	0	16,523,472	13,811,085	0	0
GOVERNMENTS	507,172,430	-13,307,341	493,865,090	381,388,784	-457,177,010	15,721,908
GOVERNMENTS	2,482,073,734	-147,821,079	2,334,252,656	1,865,314,098	-1,234,594,259	483,511,075
GOVERNMENTS	394,698,701	-35,007,248	359,691,453	175,997,647	-313,245,080	103,438,787
GOVERNMENTS	70,136,077	-3,660,624	66,475,453	642,961,750	-243,406,715	935,890
GOVERNMENTS	158,241,231	-72,312,786	85,928,444	64,880,097	-147,349,376	113,196,879
GOVERNMENTS	724,739,325	0	724,739,325	524,488,919	-11,347,982	0
GOVERNMENTS	880,096,110	-114,681,735	765,414,375	455,313,491	-653,980,364	144,346,347
GOVERNMENTS	280	0	280	0	-267	0
GOVERNMENTS	31,554,926	-12,495,514	19,059,412	13,402,956	-27,055,490	20,069,956
GOVERNMENTS	309	-41	268	0	-206	69
GOVERNMENTS	912,117,456	-326,670,172	585,447,283	465,431,457	-1,107,901,914	97,043,055
GOVERNMENTS	199,928,294	-178,774,304	21,153,990	19,884,321	-184,810,060	70,869,680
GOVERNMENTS	796,722,126	-65,464,609	731,257,517	581,152,362	-822,745,574	49,055,752
GOVERNMENTS	932,701,300	-341,855,856	590,845,444	363,955,831	-491,942,113	76,806,004
UNASSIGNED	1,459,738	0	1,459,738	0	0	0
923	107,536,203	0	107,536,203	0	0	0
926	0	0	0	0	-18,473,162	18,473,162
926	18,522,520	-1,237,641	17,284,879	0	-19,058,834	18,997,115
920	0	0	0	0	-201,702,773	9,125,726
EMER RATES MARKETS	49,966,493	0	49,966,493	0	0	0
FUND DERIVATIVES	32,474,389	0	32,474,389	0	0	0
FUND DERIVATIVES	7,658,469	0	7,658,469	0	-55,216	55,216
FUND DERIVATIVES	12,829,108	-2,837,268	9,991,840	789,483	-27	27
FUND DERIVATIVES	52,372,549	-52,372,549	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
FUNDS OLD SPV	3,462,081	0	3,462,081	0	0	0
FUNDS OLD SPV	2,408,881	0	2,408,881	0	0	0
FUNDS OLD SPV	1,045,041	0	1,045,041	0	0	0
FUND DERIVATIVES	3,116,928	0	3,116,928	20,981	-3,304,073	3,304,073
FUNDS OLD SPV	1,628,309	0	1,628,309	0	0	0
FUNDS OLD SPV	479,737	0	479,737	0	-8	0
FUNDS OLD SPV	51,239,249	0	51,239,249	0	0	0
UNASSIGNED	0	0	0	0	0	0
	2,599,699	0	2,599,699	0	0	0
INDEX 2	297,348,116	-85,352,051	211,996,065	168,371,673	-337,100,245	337,100,245
INDEX BASIS	7,097,657	-3,433,410	3,664,247	1,607,454	0	0
EMTNS	0	0	0	0	0	0
EUR SECONDARY	1,366,072,438	0	1,366,072,438	6,443,895	0	0
LONDON 120	11,342	-1,070	10,272	0	0	0
UNASSIGNED	731,646,032	-112,206,882	619,439,150	358,279,748	-861,822,374	395,565,480
INFL SECONDARY	767,049	0	767,049	671,569	0	0
	52,336,645	0	52,336,645	0	0	0
LONDON 144	1,225,604,447	-538,688,656	686,915,790	589,763,310	-738,596,349	132,870,584
LONDON EUR 066	5,767,536,699	-423,810,854	5,343,725,845	4,713,258,247	-5,834,934,988	1,286,710,177
LONDON USD 066	2,068,724,273	-331,803,914	1,736,920,360	1,318,988,929	-10,287,768	0
LONDON 060	87,321,222	0	87,321,222	0	-18,488,561	485,062
LONDON 876	77,509,856	-329	77,509,527	46,481,118	0	0
LONDON 110	28,987,134	-19,637,092	9,350,042	0	-29,654,876	6,633,579
LONDON 060	561,002,758	-91,506,663	469,496,095	190,815,382	-528,953,076	214,841,831
LONDON 160	753,739,036	-437,127,113	316,611,923	0	-626,558,642	176,910,590
LONDON 220	71,452,593	-71,452,593	0	0	-6,120,992	5,972,445
LONDON 160	384,888,811	-24,563,806	360,325,005	268,577,252	-396,015,281	20,167,105
	8,070,803	0	8,070,803	0	0	0
REAL ESTATE JV	3,148,144	0	3,148,144	0	0	0
Interest Rate Products	85,587,415	0	85,587,415	0	0	0
UNASSIGNED	16,215,526	0	16,215,526	0	0	0
HIGH YIELD CVA	14,691,823	0	14,691,823	0	0	0
	2,279,472,017	0	2,279,472,017	0	0	0
Strategic Exotic	32,046,061	0	32,046,061	0	0	0
040	0	0	0	0	-268,704,197	268,704,197
026	113,824,106	0	113,824,106	66,090,070	0	0
040	308,734,716	-111,842,706	196,892,010	12,390,098	-236,615,538	224,945,208
050	183,256,008	-146,211,652	37,044,356	0	-145,835,287	145,835,287
020	103,090,389	-103,090,389	0	0	0	0
010	307,340,181	-188,956,358	118,383,823	100,845,682	-857,037,566	619,670,831
010	1,770,003,152	-690,152,837	1,079,850,315	452,592,306	-942,654,737	214,794,189
075	75,941,830	-13,865,885	62,075,945	57,604,069	-240,636,511	36,466,500
UNASSIGNED	0	0	0	0	-672,884,990	139,164,009
USD EXOTICS	3,352,451	0	3,352,451	3,023,148	0	0
CREDIT VOLATILITY	30,826,878	0	30,826,878	0	0	0
CREDIT VOLATILITY	3,722	-259	3,463	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CREDIT VOLATILITY	7,755	-540	7,215	0	0	0
CORPORATES	41,747,887	0	41,747,887	0	0	0
CONTROL BOOKS	0	0	0	0	0	0
EUROPEAN AUTOS	758,771	-758,771	0	0	-566,014	23,488
TELECOMS-HIGH BETA	113,936,128	-28,190,072	85,746,055	51,517,931	-119,856,289	45,412,870
SENIOR FINANCIALS	109,222,776	-1,112,901	108,109,875	82,371,448	-98,266,545	22,909,830
BANKS	26,644,360	-312,133	26,332,227	24,124,594	-27,739,918	15,814,968
INDOTH SWAP BASIS	7,685,435	-2,712,751	4,972,685	0	-4,514,687	0
TOBACCO	15,951,790	-692,258	15,259,532	12,542,852	-16,174,815	7,776,784
EUR XOVER	6,067,720	0	6,067,720	0	0	0
INSURANCE SCT	62,829,855	-6,436,739	56,393,116	21,479,456	-48,229,775	21,177,919
CONTROL BOOKS	3,632	0	3,632	0	0	0
	23,056,059	0	23,056,059	0	0	0
FIN STRATEGY	1,518,335	0	1,518,335	0	0	0
PREFERREDS	405,555	0	405,555	0	-101,973	101,973
GBP FINANCIALS	184,636,816	-9,335,373	175,301,443	3,095,534	-4,473,493	85,018
GBP AAA	43,887,826	-31,221,022	12,666,804	7,285,430	-60,653,264	19,263,589
GBP ABS	5,208,293	-4,339,590	868,703	493,060	-48,189,071	10,872,420
GBP TMT	48,412,820	-10,881,049	37,531,771	32,921,638	-58,370,438	21,145,010
GBP AUTO	14,386,755	-1,547,929	12,838,826	11,516,035	-15,211,678	5,449,768
GBP PROPERTY	131,609,826	-46,328,043	85,281,783	52,046,561	-88,833,723	17,259,832
CAPITAL ARBITRAGE SCT	61,720	0	61,720	0	0	0
GBP UTILITY	10,756,528	-9,063,833	1,692,695	1,463,171	-20,748,619	9,607,748
GBP MANGO	1,051,614	-1,031,567	20,046	18,413	-2,585,021	958,078
FINANCIAL	129,083,895	-35,507,443	93,576,451	49,651,401	-140,085,725	25,045,648
ASSET SWAP TRADING	10,103,654	-146,654	9,957,000	0	0	0
GBP MANGO	116,735,205	-13,004,297	103,730,908	80,190,068	-125,409,462	50,218,772
US AUTOS	23,494,918	0	23,494,918	0	-6,744,358	0
CHEMICALS	14,237,440	0	14,237,440	0	-332,266	0
INDUSTRIALOTH	37,595,499	-1,786,937	35,808,562	2,989,675	-27,487,519	27,487,519
CORP HYBRIDS	43,678,914	-23,653,170	20,025,744	4,879,792	-34,316,417	9,798,010
MEDIA - JD	3,490,934	-1,686,775	1,804,159	1,638,359	-16,438,116	16,416,521
UTILITIES	317,492	0	317,492	298,442	0	0
CONTROL BOOKS	150,496	-14,026	136,470	0	0	0
DISTRESSED	638,346	0	638,346	0	0	0
SYNDICATE	0	0	0	0	0	0
SYNDICATE	0	-29,285	-29,285	0	-4,349,228	4,349,228
MONEY MARKETS	3,978,732	0	3,978,732	2,195,833	0	0
MONEY MARKETS	52,861,356	0	52,861,356	0	0	0
MONEY MARKETS	104,147,778	0	104,147,778	69,369,852	0	0
MTN SECONDARY	48,518,260	0	48,518,260	45,383,760	0	0
MONEY MARKETS	20	0	20	0	0	0
MONEY MARKETS	98,933	0	98,933	0	0	0
HY BOND CONTROL	0	0	0	0	0	0
ITL SPEC SIT	8,763,195	0	8,763,195	0	-707	707
NYCDSJV	0	0	0	0	-7,544,016	5,112,500

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
DE_HYBONDS	159,818,376	-6,973,779	152,844,597	0	-87,918,491	1,717,304
ZER_HYBONDS	106,929,477	-1,838,236	105,091,241	0	-52,815,519	3,446,098
NYCDSJV	1,312,961	0	1,312,961	0	0	0
ALLOWAY/ZER JV	45,184,951	0	45,184,951	0	0	0
DZ_HYBONDS	91,492,084	-95,385	91,396,699	0	-4,194,715	4,194,715
HYXOVER	13,363,484	-253	13,363,231	0	0	0
DZ_HYBONDS	22,909,272	-13,710	22,895,562	0	-940	70
DZ_HYBONDS	540,597	0	540,597	0	0	0
MSINDUSTRIAL	28,834,591	-2,616,562	26,218,029	0	-2,616,562	0
ACINDUSTRIAL	3,741,796	0	3,741,796	0	0	0
HY DIST	67,835,691	-62	67,835,629	0	-5,763,339	8,262
HY ZER DIST	4,067,665	0	4,067,665	0	0	0
HIGH YIELD-DISTRESSED	4,080,173	0	4,080,173	0	0	0
HY DIST LOANS	10	0	10	0	0	0
HY DIST	2	0	2	0	0	0
HY DIST JV LOANS	13,892	-8,140	5,752	0	0	0
PAR LOAN TRADING	8,871	0	8,871	0	0	0
HY DIST JV LOANS	31,720,828	0	31,720,828	0	-4,060	4,060
HY DIST JV LOANS	8	0	8	0	0	0
GM HY Euro Mgmt	11,910,647	0	11,910,647	0	0	0
GM HY Euro Mgmt	165,965,576	0	165,965,576	0	0	0
GM HY Euro Mgmt	88,150,941	0	88,150,941	0	0	0
HY LOANS EUROPE	698,043,694	-177,274	697,866,420	0	-6,567	2,757
HIGH YIELD LOANS	21,518,116	0	21,518,116	0	0	0
HIGH YIELD LOANS	32,271,895	0	32,271,895	0	-22	0
HY LOANS EUROPE	696,322,539	0	696,322,539	0	0	0
BELGIUM	3,372,055	0	3,372,055	0	0	0
PORTUGAL	2,252,836	0	2,252,836	0	0	0
PAR LOAN	12,161,510	0	12,161,510	0	0	0
PAR LOAN TRADING	1,429,650	0	1,429,650	0	0	0
PAR LOAN	8,150,684	-9,145	8,141,539	0	0	0
PAR LOAN	398,786,441	-8,631	398,777,809	0	-1,313	0
PAR LOAN TRADING	56,592,821	0	56,592,821	0	0	0
SMALL BASKETS	50,170,579	0	50,170,579	0	-27,041,472	0
RELATIVE VALUE	33,933,857	0	33,933,857	4,663,434	-50,138,315	0
EASTERN EUROPE	14,742,719	0	14,742,719	0	-5,140,386	0
Middle East & Africa	28,198,237	-2,001,919	26,196,318	17,307,775	0	0
RUSSIA	723,092,257	-253,361	722,838,896	205,731,874	-165,796,642	14,839
TURKEY	5,296,068	-203,668	5,092,399	2,719,275	-8,778,479	0
TRADING MMM	42,015	0	42,015	0	0	0
RUSSIA	76,509,883	0	76,509,883	0	-19,496,505	2,001,919
SMALL BASKETS	160,688,012	-273,226	160,414,786	27,291,262	-6,250,156	0
UNASSIGNED	35,000	0	35,000	0	0	0
UNASSIGNED	20,261	0	20,261	0	0	0
TURKEY	32,928,792	0	32,928,792	0	0	0
POLAND	34,754,240	0	34,754,240	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
POLAND	1,215,654	0	1,215,654	0	0	0
TURKEY	9,990,948	0	9,990,948	0	0	0
TURKEY	37,968,418	0	37,968,418	0	-917,289	0
ZER EMG HY BONDS	12,342,623	0	12,342,623	0	-5,379,697	411,968
HIGH YIELD PROP EUROPE	6	0	6	0	0	0
HIGH YIELD PROP EUROPE	103,983	0	103,983	0	0	0
CMBS EUROPE	0	0	0	0	0	0
UNASSIGNED	4,518,713,701	0	4,518,713,701	0	0	0
UNASSIGNED	12,260,652	0	12,260,652	0	0	0
CMBS EUROPE	-4,332,181	0	-4,332,181	0	0	0
CMBS EUROPE	793,024,524	0	793,024,524	104,538,548	0	0
CMBS EUROPE	48,942	0	48,942	0	0	0
CMBS EUROPE	283,267,585	0	283,267,585	216,237,563	0	0
CMBS EUROPE	1,605,591	0	1,605,591	0	0	0
CMBS EUROPE	2,699,317	0	2,699,317	0	0	0
UNASSIGNED	270,589,779	0	270,589,779	0	0	0
UNASSIGNED	1,956,076	0	1,956,076	0	0	0
UNASSIGNED	102,708,175	0	102,708,175	0	0	0
CMBS	249,763,485	0	249,763,485	0	-2	0
CMBS	291,907,124	0	291,907,124	0	0	0
UNASSIGNED	88,331,868	0	88,331,868	0	0	0
UNASSIGNED	48,510,992	0	48,510,992	0	0	0
UNASSIGNED	75,365,360	0	75,365,360	0	0	0
CMBS EUROPE	1,094,423,068	0	1,094,423,068	0	0	0
CMBS	7,340	0	7,340	0	0	0
CMBS EUROPE	-247,504	0	-247,504	0	0	0
CMBS	5,673,376,652	0	5,673,376,652	0	-114,129	0
CMBS	72,757,826	0	72,757,826	0	0	0
CMBS	13,603,295	0	13,603,295	0	0	0
CMBS	1,381,018	0	1,381,018	0	0	0
CMBS	1,776,375	0	1,776,375	0	0	0
UNASSIGNED	586,802,754	0	586,802,754	0	0	0
CMBS EUROPE	4,621,019	0	4,621,019	0	0	0
UNASSIGNED	221,415,137	0	221,415,137	0	-5,151,832	0
	-1,328,545	0	-1,328,545	0	0	0
PTG	-14,264,048	0	-14,264,048	0	0	0
PTG	-1,148,598	0	-1,148,598	0	0	0
PTG	76,659,449	0	76,659,449	0	-222,449	0
PTG	55,483,181	0	55,483,181	0	-565	0
PTG	649,293	0	649,293	0	0	0
PTG	5,014,906	0	5,014,906	0	0	0
PTG	10,468,577	0	10,468,577	0	0	0
PTG	3,249,699	0	3,249,699	0	0	0
UNASSIGNED	1,221,139,783	0	1,221,139,783	0	0	0
PTG	119,281	0	119,281	0	0	0
PTG	-2,694,808	0	-2,694,808	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	403,626,983	0	403,626,983	0	0	0
	26,555,050	0	26,555,050	0	0	0
PTG	23	0	23	0	0	0
PTG	691,465,609	0	691,465,609	0	0	0
UNASSIGNED	24,843,397	0	24,843,397	0	0	0
UNASSIGNED	200,429,111	0	200,429,111	0	0	0
UNASSIGNED	3,278,835	0	3,278,835	0	-87,086	0
UNASSIGNED	76,694,681	0	76,694,681	0	0	0
PTG	67,349,362	0	67,349,362	0	0	0
PTG	8,768,838	0	8,768,838	0	0	0
PTG	4,937,524	0	4,937,524	0	0	0
PTG	22,687,026	0	22,687,026	0	0	0
PTG	4,334,316	0	4,334,316	0	0	0
PTG	4,948,406	0	4,948,406	0	0	0
PTG	-4,132,452	0	-4,132,452	0	0	0
PTG	59,294,686	0	59,294,686	0	0	0
CMBS	10,953,375	0	10,953,375	0	0	0
NPL	53,805,130	0	53,805,130	0	0	0
UNASSIGNED	32,059,889	0	32,059,889	0	0	0
CONDUIT FINANCE	0	0	0	0	0	0
CONDUIT FINANCE	587,314,718	0	587,314,718	0	0	0
ABS-SECONDARY TRADING	343,768,177	0	343,768,177	117,854,051	0	0
UNASSIGNED	87,018,241	0	87,018,241	44,105,466	-14,771	14,771
UNASSIGNED	89,117,924	-14,771	89,103,153	8,631,732	0	0
UNASSIGNED	24,019,233	0	24,019,233	0	0	0
ABS-SECONDARY TRADING	482,732,483	0	482,732,483	193,814,468	0	0
UNASSIGNED	534,051	0	534,051	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	4,072,232,003	0	4,072,232,003	-1	0	0
UNASSIGNED	791,702,657	0	791,702,657	0	0	0
UNASSIGNED	272,574,128	0	272,574,128	0	0	0
UNASSIGNED	1,922,393,046	0	1,922,393,046	0	0	0
UNASSIGNED	78,015,154	0	78,015,154	0	0	0
UNASSIGNED	136,938,956	0	136,938,956	0	0	0
STRUCTURED FINANCE	191,913,627	0	191,913,627	0	0	0
UNASSIGNED	67,578,945	0	67,578,945	0	0	0
UNASSIGNED	886,282	0	886,282	0	0	0
PFG	2,019,282	0	2,019,282	0	0	0
PFG	6,182,995	0	6,182,995	0	0	0
UNASSIGNED	636,543,120	0	636,543,120	0	0	0
PFG	138	0	138	0	0	0
GABLE	9,247,969	0	9,247,969	0	0	0
UNASSIGNED	57,263,755	0	57,263,755	0	0	0
UNASSIGNED	798,188,232	0	798,188,232	0	0	0
UNASSIGNED	-54,129,285	0	-54,129,285	0	0	0
UNASSIGNED	28,891,307	0	28,891,307	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SECURITISED PRODUCTS	16,709,530	0	16,709,530	0	0	0
UNASSIGNED	57,860,846	0	57,860,846	0	0	0
GABLE	14,206,589	0	14,206,589	0	0	0
UNASSIGNED	28,521,650	0	28,521,650	0	0	0
UNASSIGNED	5,259,058	0	5,259,058	0	0	0
UNASSIGNED	179,336,340	0	179,336,340	0	0	0
UNASSIGNED	77,873,470	0	77,873,470	0	0	0
UNASSIGNED	73,857	0	73,857	0	0	0
PRINCIPAL FINANCE	2,396,912	0	2,396,912	0	0	0
UNASSIGNED	53,805,140	0	53,805,140	0	0	0
UNASSIGNED	21,514,986	0	21,514,986	0	0	0
UNASSIGNED	44,314	0	44,314	0	0	0
UNASSIGNED	47,763,014	0	47,763,014	0	0	0
UNASSIGNED	121,063,758	0	121,063,758	0	0	0
UNASSIGNED	45,633,818	0	45,633,818	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	51,039,725	0	51,039,725	0	0	0
UNASSIGNED	35,687,632	0	35,687,632	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	17,085,034	-12,064,164	5,020,870	0	0	0
UNASSIGNED	12,089,027	0	12,089,027	0	0	0
UNASSIGNED	191,000,000	0	191,000,000	0	0	0
UNASSIGNED	25,337,113	0	25,337,113	0	0	0
UNASSIGNED	183,858,560	0	183,858,560	0	0	0
UNASSIGNED	322,199,249	0	322,199,249	0	0	0
UNASSIGNED	206,261,721	0	206,261,721	0	0	0
UNASSIGNED	119,453,423	0	119,453,423	0	0	0
UNASSIGNED	38,086,088	0	38,086,088	0	0	0
UNASSIGNED	151,712,100	0	151,712,100	0	0	0
UNASSIGNED	6,476,431	0	6,476,431	0	0	0
UNASSIGNED	10,045,472	0	10,045,472	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	123,506,037	0	123,506,037	0	0	0
UNASSIGNED	0	0	0	0	-1	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	410,996	0	410,996	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	867,222	0	867,222	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	17,435,448	0	17,435,448	0	0	0
UNASSIGNED	176,778,144	0	176,778,144	0	0	0
UNASSIGNED	0	0	0	0	-2,829,000	0
	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	199	0	199	0	-47,634	32,383
UNASSIGNED	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-9,051	9,051
	0	0	0	0	0	0
	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-1,165	0
	-4,701	0	-4,701	0	0	0
UNASSIGNED	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
UNASSIGNED	-138	0	-138	0	-5,006	0
UNASSIGNED	19	0	19	0	0	0
	0	0	0	0	0	0
UNASSIGNED	-1,411	0	-1,411	0	-4,270	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	19,374	0	19,374	0	0	0
UNASSIGNED	2,018,235	0	2,018,235	0	0	0
UNASSIGNED	20,311,673	0	20,311,673	0	0	0
UNASSIGNED	7,975,487	0	7,975,487	0	0	0
UNASSIGNED	23,283,010	0	23,283,010	0	0	0
CDO EQUITY FUND	1,502,177	0	1,502,177	0	0	0
UNASSIGNED	309,526	0	309,526	0	0	0
UNASSIGNED	155,862,312	0	155,862,312	0	0	0
UNASSIGNED	1,477,136	0	1,477,136	0	0	0
CDO EQUITY FUND	-850,132	-10,725	-860,857	0	0	0
UNASSIGNED	127,155	-2,275	124,880	0	0	0
UNASSIGNED	208,260	-34,260	174,000	0	0	0
UNASSIGNED	185,657	-4,225	181,432	0	0	0
UNASSIGNED	34,710	-5,710	29,000	0	0	0
UNASSIGNED	381,810	-62,810	319,000	0	0	0
UNASSIGNED	34,710	-5,710	29,000	0	0	0
UNASSIGNED	163,263	-25,695	137,568	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	2	0	2	0	0	0
UNASSIGNED	94,058,999	0	94,058,999	0	0	0
CDO EQUITY FUND	81,117,614	0	81,117,614	0	0	0
UNASSIGNED	15,000	0	15,000	0	0	0
UNASSIGNED	530,317	0	530,317	0	0	0
UNASSIGNED	19,517,253	0	19,517,253	0	0	0
UNASSIGNED	-138,319,671	0	-138,319,671	0	0	0
UNASSIGNED	93,838,831	0	93,838,831	0	0	0
UNASSIGNED	69,224	0	69,224	0	0	0
UNASSIGNED	102,308,075	0	102,308,075	0	0	0
UNASSIGNED	91,912,392	0	91,912,392	0	0	0
UNASSIGNED	23,116,763	0	23,116,763	0	0	0
UNASSIGNED	-5,380,762	0	-5,380,762	0	0	0
UNASSIGNED	4,225,467	0	4,225,467	0	0	0
UNASSIGNED	19,382,868	0	19,382,868	0	0	0
UNASSIGNED	50,000,001	0	50,000,001	0	0	0
UNASSIGNED	751,384,304	0	751,384,304	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	47,507	0	47,507	0	0	0
UNASSIGNED	72,634	0	72,634	0	0	0
UNASSIGNED	1,966,087	0	1,966,087	0	0	0
UNASSIGNED	92,632,789	0	92,632,789	0	0	0
UNASSIGNED	1,051,732	0	1,051,732	0	0	0
UNASSIGNED	149,770	0	149,770	0	0	0
UNASSIGNED	44,549	0	44,549	0	0	0
UNASSIGNED	117,509	0	117,509	0	0	0
UNASSIGNED	4,456,807	0	4,456,807	0	0	0
UNASSIGNED	5,311,517	0	5,311,517	0	0	0
UNASSIGNED	9,230,733	0	9,230,733	0	0	0
UNASSIGNED	-74,819	0	-74,819	0	0	0
UNASSIGNED	4,547,021	0	4,547,021	0	0	0
UNASSIGNED	261,197	0	261,197	0	0	0
UNASSIGNED	1,596,250	0	1,596,250	0	0	0
UNASSIGNED	1,541,526	0	1,541,526	0	0	0
UNASSIGNED	-42,185,389	0	-42,185,389	0	0	0
UNASSIGNED	333,669,678	0	333,669,678	0	0	0
UNASSIGNED	803,168	0	803,168	0	0	0
UNASSIGNED	46,596	0	46,596	0	0	0
UNASSIGNED	18,220,632	0	18,220,632	0	0	0
UNASSIGNED	16,263,196	0	16,263,196	0	0	0
UNASSIGNED	164,664	0	164,664	0	0	0
UNASSIGNED	31,824	0	31,824	0	0	0
UNASSIGNED	142,400,010	0	142,400,010	0	0	0
UNASSIGNED	244,655,543	0	244,655,543	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	-5,887	0	-5,887	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	309,636	0	309,636	0	0	0
UNASSIGNED	-20,452,804	0	-20,452,804	0	0	0
UNASSIGNED	82,831,029	0	82,831,029	0	0	0
UNASSIGNED	358,540	0	358,540	0	0	0
UNASSIGNED	23,774,040	0	23,774,040	0	0	0
UNASSIGNED	242,081	0	242,081	0	0	0
UNASSIGNED	22,034	0	22,034	0	0	0
UNASSIGNED	4,344,455	0	4,344,455	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	33,475,959	0	33,475,959	0	0	0
UNASSIGNED	712,670,755	0	712,670,755	0	0	0
UNASSIGNED	267,184	0	267,184	0	0	0
UNASSIGNED	342,492	0	342,492	0	0	0
UNASSIGNED	85,820,261	0	85,820,261	0	0	0
UNASSIGNED	2,759,484	0	2,759,484	0	0	0
UNASSIGNED	1,301,973	0	1,301,973	0	0	0
UNASSIGNED	5,130,859	0	5,130,859	0	0	0
UNASSIGNED	-6,494,407	0	-6,494,407	0	0	0
UNASSIGNED	191,698,794	0	191,698,794	0	0	0
UNASSIGNED	52,779,593	0	52,779,593	0	0	0
UNASSIGNED	841,438	0	841,438	0	0	0
UNASSIGNED	72,121	0	72,121	0	0	0
UNASSIGNED	194,511,789	0	194,511,789	0	0	0
UNASSIGNED	8,909	0	8,909	0	0	0
UNASSIGNED	786,490	0	786,490	0	0	0
UNASSIGNED	-89,155	0	-89,155	0	0	0
UNASSIGNED	201,989	0	201,989	0	0	0
UNASSIGNED	24,252	0	24,252	0	0	0
UNASSIGNED	114,546,042	0	114,546,042	0	0	0
UNASSIGNED	97,912,797	0	97,912,797	0	0	0
UNASSIGNED	58,029,619	0	58,029,619	0	0	0
UNASSIGNED	12,789,144	0	12,789,144	0	0	0
UNASSIGNED	2,592,830	0	2,592,830	0	0	0
UNASSIGNED	0	0	0	0	-3	0
UNASSIGNED	0	0	0	0	-33,553	0
UNASSIGNED	6	-2	4	0	-37	2
IAM Australia	15,942,978	0	15,942,978	0	0	0
UNASSIGNED	31,781,183	0	31,781,183	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	15,097,959	0	15,097,959	0	0	0
UNASSIGNED	-1,946,058	0	-1,946,058	0	0	0
UNASSIGNED	10,564,705	0	10,564,705	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	23,125,594	0	23,125,594	0	0	0
UNASSIGNED	114,738	0	114,738	0	0	0
UNASSIGNED	6,657	0	6,657	0	0	0
UNASSIGNED	2,602,947	0	2,602,947	0	0	0
UNASSIGNED	3,332,821	0	3,332,821	0	0	0
UNASSIGNED	8,607,420	0	8,607,420	0	0	0
UNASSIGNED	33,638	0	33,638	0	0	0
UNASSIGNED	20,775,094	0	20,775,094	0	0	0
UNASSIGNED	26,389,796	0	26,389,796	0	0	0
UNASSIGNED	420,719	0	420,719	0	0	0
UNASSIGNED	36,060	0	36,060	0	0	0
UNASSIGNED	65,861,613	0	65,861,613	0	0	0
UNASSIGNED	164,024,278	0	164,024,278	0	0	0
UNASSIGNED	4,780,485	0	4,780,485	0	0	0
UNASSIGNED	421,181,451	0	421,181,451	0	0	0
UNASSIGNED	124,208,232	-156,768	124,051,463	0	-156,768	156,768
UNASSIGNED	1,088,961	0	1,088,961	0	0	0
UNASSIGNED	462,824,972	0	462,824,972	0	0	0
UNASSIGNED	26,655,000	0	26,655,000	0	0	0
UNASSIGNED	64,464,500	0	64,464,500	0	0	0
UNASSIGNED	77,547,748	-1,011,501	76,536,246	0	0	0
UNASSIGNED	53,795,000	0	53,795,000	0	0	0
UNASSIGNED	7,832,724	0	7,832,724	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	328,213	0	328,213	0	0	0
UNASSIGNED	0	0	0	0	-147,588	0
UNASSIGNED	205,744	0	205,744	0	0	0
UNASSIGNED	2,498,386	0	2,498,386	0	0	0
MEZZANINE FUNDED LOANS	14,302	0	14,302	0	0	0
MEZZANINE FUNDED LOANS	4,730,387	0	4,730,387	0	0	0
UNASSIGNED	3,165,316	0	3,165,316	0	0	0
UNASSIGNED	8,845,994	0	8,845,994	0	0	0
MEZZANINE FUNDED LOANS	134	0	134	0	0	0
MEZZANINE FUNDED LOANS	75,439,913	0	75,439,913	0	0	0
UNASSIGNED	18,464,200	0	18,464,200	0	0	0
UNASSIGNED	91,917,634	0	91,917,634	0	0	0
UNASSIGNED	58,959,928	0	58,959,928	0	0	0
UNASSIGNED	457,527	0	457,527	0	0	0
UNASSIGNED	187,078,109	0	187,078,109	0	0	0
UNASSIGNED	50,408,872	0	50,408,872	0	0	0
UNASSIGNED	42,185,389	0	42,185,389	0	0	0
UNASSIGNED	229,477	0	229,477	0	0	0
UNASSIGNED	13,313	0	13,313	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	5,205,895	0	5,205,895	0	0	0
UNASSIGNED	4,065,799	0	4,065,799	0	0	0
UNASSIGNED	121,841,811	0	121,841,811	0	0	0
UNASSIGNED	13,005,398	0	13,005,398	0	0	0
UNASSIGNED	923,184,250	0	923,184,250	0	0	0
UNASSIGNED	27,895,808	0	27,895,808	0	0	0
UNASSIGNED	11,158,653	0	11,158,653	0	0	0
UNASSIGNED	29,908,236	0	29,908,236	0	0	0
UNASSIGNED	89,061	0	89,061	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	57,954,827	0	57,954,827	0	0	0
UNASSIGNED	2,759,484	0	2,759,484	0	0	0
UNASSIGNED	1,301,973	0	1,301,973	0	0	0
UNASSIGNED	5,130,859	0	5,130,859	0	0	0
UNASSIGNED	6,628,958	0	6,628,958	0	0	0
UNASSIGNED	41,550,188	0	41,550,188	0	0	0
UNASSIGNED	52,779,593	0	52,779,593	0	0	0
UNASSIGNED	841,438	0	841,438	0	0	0
UNASSIGNED	72,121	0	72,121	0	0	0
UNASSIGNED	187,816	0	187,816	0	0	0
NON CORE TRADING	2,467,531,745	0	2,467,531,745	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-28,576,789	20,083,349
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-8	0
UNASSIGNED	474	0	474	0	0	0
CREDIT FACILITIES	1,277,997	0	1,277,997	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	179	0	179	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	20,788,168	-193,731	20,594,437	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	613,869	0	613,869	0	0	0
STRATEGIC CLIENT SERVICES	0	0	0	0	0	0
STRATEGIC CLIENT SERVICES	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
STRATEGIC CLIENT SERVICES	0	0	0	0	0	0
STRATEGIC CLIENT SERVICES	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-188	0
UNASSIGNED	0	0	0	0	-39,276	10,724
UNASSIGNED	42,718,939	-1,283,855	41,435,083	0	-42,251,656	11,430,497
UNASSIGNED	6,217,050	0	6,217,050	0	-6,198,228	3,325,742
UNASSIGNED	84,199,246	-14,556,615	69,642,631	0	-79,566,786	32,027,359
UNASSIGNED	14,944,285	-145	14,944,140	0	-14,938,557	5,157,214
UNASSIGNED	112,806,058	-137	112,805,921	0	-112,774,978	86,110,445
UNASSIGNED	33,860,720	-33,860,720	0	0	-33,749,932	3,245,949
UNASSIGNED	290,173,415	-3,384,784	286,788,631	0	-290,234,528	107,841,957
UNASSIGNED	29,629,600	0	29,629,600	0	-29,670,057	8,996,997
UNASSIGNED	77,163,226	-13,558,258	63,604,968	0	-75,937,933	60,577,171
UNASSIGNED	213,437,554	-80,192,449	133,245,105	0	-213,431,491	106,870,338
UNASSIGNED	28,737,640	-14,479,908	14,257,732	0	-28,781,345	8,626,329
UNASSIGNED	35,015,806	-123	35,015,683	0	-35,214,983	15,525,888
UNASSIGNED	294,122,400	0	294,122,400	0	-330,498,754	171,315,233
UNASSIGNED	74,613,745	-5,066,084	69,547,661	0	-79,522,606	53,245,477
UNASSIGNED	141,905,160	0	141,905,160	0	-141,825,753	108,581,946
UNASSIGNED	61,817,533	0	61,817,533	0	-61,718,373	45,430,469
UNASSIGNED	16,415,685	-16,415,685	0	0	-16,413,916	11,877,162
UNASSIGNED	34,147,880	-34,147,880	0	0	-34,063,491	27,200,118
UNASSIGNED	60,389,020	-3,908,115	56,480,905	0	-60,146,008	45,699,576
UNASSIGNED	105,501,876	-11,474,285	94,027,591	0	-105,175,586	36,314,650
UNASSIGNED	153,210,865	-31,886,446	121,324,419	0	-154,159,806	44,136,428
UNASSIGNED	6,131,390	-6,131,390	0	0	-6,133,045	4,288,396
UNASSIGNED	9,274,005	0	9,274,005	0	-9,268,359	7,454,616
UNASSIGNED	48,569,520	-13,868,445	34,701,075	0	-48,600,584	23,210,606
UNASSIGNED	10,959,166	-1,828,443	9,130,723	0	-10,989,537	10,721,546
UNASSIGNED	12,298,100	0	12,298,100	0	-12,300,739	5,877,910
UNASSIGNED	5,145,570	-923,064	4,222,506	0	-5,153,769	1,653,966
UNASSIGNED	11,677,840	0	11,677,840	0	-17,487,903	13,185,041
UNASSIGNED	0	0	0	0	-5,644,510	4,155,010
UNASSIGNED	66,660,095	-2,913,950	63,746,145	0	-66,261,527	18,190,908
UNASSIGNED	28,236,150	-2,041,204	26,194,946	0	-28,214,483	11,149,540
UNASSIGNED	5,922,380	-1,676,644	4,245,736	0	-5,903,263	4,019,416
UNASSIGNED	36,050,000	0	36,050,000	0	-36,180,853	17,807,394
UNASSIGNED	37,108,470	0	37,108,470	0	-37,212,669	17,683,774
UNASSIGNED	6,172,200	0	6,172,200	0	-6,182,345	3,839,182
UNASSIGNED	280,299,600	-54,177,581	226,122,019	0	-279,705,096	31,954,216
UNASSIGNED	7,020	-7,020	0	0	-2,296	2,296
UNASSIGNED	204,174,420	-36,832,198	167,342,222	0	-204,251,867	20,518,779
UNASSIGNED	16,631,000	-12,180,603	4,450,397	0	-15,638,251	13,062,442
INSTITUTIONAL FINANCE AMERICAS	5,838,669,282	-2,063,786,952	3,774,882,330	0	0	0
UNASSIGNED	7,336,810	-228,175	7,108,635	0	-7,298,690	5,452,398

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	7,476,140	0	7,476,140	0	-7,413,570	5,362,266
UNASSIGNED	25,444,650	0	25,444,650	0	-24,997,260	6,298,698
UNASSIGNED	16,569,110	-7	16,569,103	0	-16,583,143	11,957,172
UNASSIGNED	35,716	-35,716	0	0	-118	118
UNASSIGNED	12,749,200	-10,221,161	2,528,039	0	-12,606,816	6,397,823
UNASSIGNED	154,190,700	-65,512,841	88,677,859	0	-154,149,325	99,299,140
UNASSIGNED	23,120,650	-23,120,650	0	0	-23,113,552	16,765,530
UNASSIGNED	16,732,580	-1,488,337	15,244,243	0	-16,712,796	13,289,205
UNASSIGNED	11,696,790	0	11,696,790	0	-11,415,874	6,789,174
UNASSIGNED	1,988,940	0	1,988,940	0	-1,980,727	1,320,474
UNASSIGNED	59,027,060	-16,262,282	42,764,778	0	-58,885,047	41,698,262
UNASSIGNED	23,395,435	-2,267,218	21,128,217	0	-23,399,662	14,990,427
UNASSIGNED	7,196,940	0	7,196,940	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	47,482,422	0	47,482,422	0	-234,305	0
UNASSIGNED	16,234,585	-3,019,362	13,215,223	3,039,222	-3,165,570	3,105,239
UNASSIGNED	-11,131,575	0	-11,131,575	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	4,291,565,972	0	4,291,565,972	2,832,499,990	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
BASKETS	316,793,481	-240,307,045	76,486,436	939,462	-325,071,136	132,514,424
BASKETS	0	0	0	0	0	0
INDICES	0	0	0	0	-151,130,047	0
UNASSIGNED	25,921,589	0	25,921,589	0	0	0
BASKETS	48,920,963	-39,625,412	9,295,551	0	-37,114,564	34,610,097
BASKETS	8,187,839	-8,187,839	0	0	0	0
BASKETS	16,668,755	-14,368,850	2,299,905	219,564	-13,542,541	12,325,238
BASKETS	24,385,443	-18,251,538	6,133,905	187,954	0	0
BASKETS	984,001	-869,564	114,437	0	-901,233	701,173
BASKETS	1,323,738	-1,169,712	154,026	0	-1,211,730	942,702
UNASSIGNED	2,981,250	0	2,981,250	0	0	0
BASKETS	5,796,316	-5,122,059	674,257	0	-5,306,432	4,128,741
BASKETS	2,413,257	-2,132,523	280,734	0	-2,209,967	1,719,548
BASKETS	537,811	-475,156	62,655	0	-492,280	383,108
BASKETS	9,376,189	-8,298,226	1,077,964	0	-8,875,022	6,918,986
UNASSIGNED	0	0	0	0	-8,856,271	0
BASKETS	30,050,898	-5,657,184	24,393,715	0	0	0
UNASSIGNED	11,219,061	-9,442,550	1,776,511	0	-20,154	20,154
BASKETS	46	0	46	0	0	0
SINGLE STOCKS	0	0	0	0	-359,311,540	4,384,116
UNASSIGNED	16,715,234	-12,581,593	4,133,641	0	0	0
INDICES	3,311,429	-1,857,519	1,453,910	0	0	0
SINGLE STOCKS	200,878,287	0	200,878,287	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SINGLE STOCKS	175,244,240	-8,300,963	166,943,277	0	0	0
BASKETS	0	0	0	0	-4,804,164	2,049,622
UNASSIGNED	0	0	0	0	-8,828,600	0
UNASSIGNED	436	-425	11	0	0	0
UNASSIGNED	2	0	2	0	-114,966,470	103,677,063
UNASSIGNED	17,611,050	-15,100,112	2,510,938	0	-2	1
BASKETS	4,754,380	-4,387,754	366,626	331,683	0	0
BASKETS	6,481,195	-6,152,367	328,829	0	0	0
UNASSIGNED	9,404,011	-5,899,517	3,504,493	0	-1	0
UNASSIGNED	0	0	0	0	-241,212,187	207,566,370
UNASSIGNED	0	0	0	0	-9,705,944	3,559,242
INDICES	79,400,263	-68,637,123	10,763,140	3,660,177	0	0
UNASSIGNED	1,885	0	1,885	0	0	0
UNASSIGNED	1,136,249,297	-103,308,531	1,032,940,765	11,522,938	-125,672,750	70,230,136
SINGLE STOCKS	638	0	638	0	0	0
BASKETS	2,199,675,208	-1,911,753,530	287,921,678	60,280,113	-70	61
SINGLE STOCKS	58,074,708	-13,130,099	44,944,609	0	-2,967,041	2,967,041
BASKETS	0	0	0	0	-30,651,128	8,369,625
BASKETS	37,713,116	-30,879,182	6,833,934	116,843	-1,290,078,693	813,841,072
BASKETS	10,495,579	-9,033,979	1,461,600	664,502	-4,570,610	4,570,610
BASKETS	30,499,385	-28,438,638	2,060,746	0	0	0
BASKETS	3,279	-3,279	0	0	-463,144,621	219,293,012
BASKETS	382,504,818	-308,210,620	74,294,198	0	-70,330	53,346
BASKETS	7,525,555	-5,545,057	1,980,499	0	0	0
INDICES	16,844,838	-8,230,436	8,614,402	0	0	0
BASKETS	0	0	0	0	-54,153,360	48,124,204
BASKETS	4,549,563	-2,254,072	2,295,491	0	0	0
BASKETS	82,340,250	-63,989,829	18,350,420	862,005	0	0
BASKETS	7,471,984	-6,052,843	1,419,141	662,492	0	0
BASKETS	15,441,145	-14,808,952	632,193	0	0	0
BASKETS	0	0	0	0	-100,963,838	45,833,424
CUSTOMER INDICES	8,754,874	-8,051,757	703,117	0	-1,540,384	1,347,643
BASKETS	1,872,200	-1,001,302	870,898	0	-1,632,250	281,125
BASKETS	17,350,500	-17,350,500	0	0	0	0
BASKETS	87,907	-82,405	5,502	206	-786	737
BASKETS	34,321,090	-17,589,238	16,731,852	0	0	0
BASKETS	21,392	-21,342	51	0	-9,300,917	4,681,968
BASKETS	201	0	201	0	-1,083	1,080
INDICES	1,670,670	0	1,670,670	0	0	0
SINGLE STOCKS	0	0	0	0	-35,660	35,660
BASKETS	8,262,588	-8,262,588	0	0	0	0
BASKETS	18,600,808	-18,600,808	0	0	0	0
BASKETS	17,896,868	-10,429,962	7,466,906	0	0	0
INDICES	39,418,043	-30,464,949	8,953,094	0	0	0
BASKETS	0	0	0	0	-5,136,868	4,387,689
SINGLE STOCKS	0	0	0	0	-12,139,974	12,139,974

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
BASKETS	0	0	0	0	-5,392,529	5,392,529
CUSTOMER INDICES	0	0	0	0	-57,473,325	36,151,555
UNASSIGNED	297,208,025	0	297,208,025	0	0	0
UNASSIGNED	0	0	0	0	0	0
SINGLE STOCKS	9,439,043	0	9,439,043	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	37,975,924	-29,627,951	8,347,972	0	-55,081,082	19,248,545
UNASSIGNED	3,556,407	-3,464,202	92,205	7,322	0	0
UNASSIGNED	518,034,155	-419,563,261	98,470,894	462,636	-455,739,864	232,311,802
UNASSIGNED	2,363,237	-2,157,227	206,011	0	-361,878	287,563
UNASSIGNED	99,651,788	-88,993,517	10,658,271	112,899	-263,911,518	95,345,369
UNASSIGNED	52,435,191	-44,893,202	7,541,989	0	-888,200,335	417,473,913
UNASSIGNED	22,911,594	-10,494,168	12,417,427	0	-5,424,672	4,593,159
UNASSIGNED	7,779,532	-6,456,031	1,323,501	2,024	-4,506,305	2,590,474
UNASSIGNED	963,900,118	-852,496,388	111,403,730	1,394,162	0	0
UNASSIGNED	851,530,967	-790,079,120	61,451,847	10,770	-39,614,269	25,000,448
UNASSIGNED	5,143,700	-4,415,668	728,032	0	0	0
UNASSIGNED	440,126	-122,657	317,469	0	0	0
UNASSIGNED	53,915,003	-35,465,177	18,449,826	0	-787,949	475,014
	0	0	0	2,391	0	0
UNASSIGNED	8,859,906	-7,190,925	1,668,980	0	-6	6
UNASSIGNED	441,988	-337,184	104,804	0	0	0
UNASSIGNED	170,906,559	-165,669,427	5,237,132	0	-507,403	10,806
UNASSIGNED	18,644,409	-15,739,619	2,904,790	0	0	0
UNASSIGNED	140,677	-128,172	12,505	0	0	0
UNASSIGNED	251,875,231	-212,536,985	39,338,245	9,197	-35,404,222	25,947,213
UNASSIGNED	1,016,942	0	1,016,942	0	0	0
UNASSIGNED	-130,235,287	0	-130,235,287	0	0	0
FID FUTURES AMERICA	0	0	0	0	0	0
UNASSIGNED	698,040	-698,040	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
CORPORATES - MB	-58,833	0	-58,833	0	0	0
CORPORATES - MB	0	0	0	0	0	0
LOAN FINANCING	0	0	0	0	-5,349,167	5,349,167
CORPORATES - MB	0	0	0	0	-116,583,488	0
CORPORATES - MB	93,663	0	93,663	0	-85,053	0
	2,444,332	0	2,444,332	0	0	0
CORPORATES - MB	30,874,365	-106,642	30,767,723	0	-418,958	0
LOAN FINANCING	524,845,081	0	524,845,081	0	-679,252	354,548
CORPORATES - MB	1,990,000	0	1,990,000	0	0	0
CORPORATES - MB	0	0	0	0	0	0
CORPORATES - MB	0	0	0	0	0	0
CORPORATES - MB	0	0	0	0	0	0
LOAN FINANCING	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
CORPORATES - MB	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CORPORATES - MB	0	0	0	0	0	0
CORPORATES - MB	0	0	0	0	0	0
LOAN FINANCING	0	0	0	0	0	0
PCS MARGIN LENDING	0	0	0	0	0	0
MB EMG	0	0	0	0	0	0
MEXICAN MATCHED BOOK	0	0	0	0	0	0
MB ZAR	0	0	0	0	-5,208,268	0
UNASSIGNED	0	0	0	0	0	0
ENG	0	0	0	0	-21,131,846	0
SHORTS/DEFICITS	0	0	0	0	-7,223,889	7,209,098
M03	0	0	0	0	-3,185,202,570	0
M72	0	0	0	0	-522,167,706	0
M03	1,566,347	0	1,566,347	0	0	0
M72	101,771	0	101,771	0	-884,943,218	0
SHORTS/DEFICITS	7,188,704	-7,166,491	22,214	0	-11,850	0
SPECIALS -- ARBITRAGE	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
CANADIAN MATCHED BOOK	0	0	0	0	-59,397,457	0
CANADIAN MATCHED BOOK	0	0	0	0	-51,004,891	0
MATCHED BOOK	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
TERM FACILITIES	2	-2	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
TERM FACILITIES	0	0	0	0	0	0
TERM FAS133	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
MB MORTGAGE-- OTHER	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
TERM FACILITIES	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
GOVERNMENT MATCHED BOOK	0	0	0	0	0	0
GOVERNMENT MATCHED BOOK	0	0	0	0	0	0
SPECIALS -- ARBITRAGE	257,969	-257,969	0	0	-203,246,312	22,616,480
SPECIALS -- ARBITRAGE	223,187,324	-68,425,122	154,762,202	0	-319,275,217	47,383,769
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	-265,666,645	7,536,062
SPECIALS -- ARBITRAGE	121,640,394	-1,401,064	120,239,330	0	-50,556,873	70,778
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SPECIALS -- ARBITRAGE	0	0	0	0	-30,907,050	51,274
SPECIALS -- ARBITRAGE	5,912,698	0	5,912,698	0	0	0
SPECIALS -- ARBITRAGE	2,023	-2,023	0	0	-10,937,668	0
SPECIALS -- ARBITRAGE	0	0	0	0	-233,709	28,164
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS -- ARBITRAGE	0	0	0	0	-192,000,017	0
SPECIALS -- ARBITRAGE	2,212,575	-1,547,128	665,447	0	-1,964,322	703,990
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS -- ARBITRAGE	64,331,927	-6,351,656	57,980,271	0	-50,757,939	6,238,334
SPECIALS -- ARBITRAGE	59,553,573	-43,052,538	16,501,036	0	-532,113,736	1,861,296
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
GOVERNMENT MATCHED BOOK	0	0	0	0	0	0
SWAPS	0	0	0	0	0	0
SWAPS	5,175,725	0	5,175,725	0	0	0
UNASSIGNED	719,860	0	719,860	0	0	0
FINANCIAL ENG.	16,259,514	0	16,259,514	0	0	0
FINANCIAL ENG.	89,022,387	0	89,022,387	0	0	0
FINANCIAL ENG.	0	0	0	0	-102,388,597	0
UNASSIGNED	0	0	0	0	-1,044,601,950	1,044,601,950
UNASSIGNED	515,142	-727,011	-211,869	0	0	0
UNASSIGNED	0	0	0	0	-727,011	727,011
UNASSIGNED	516,629	-728,498	-211,869	0	0	0
UNASSIGNED	0	0	0	0	-728,498	728,498
UNASSIGNED	89,022,387	0	89,022,387	0	0	0
UNASSIGNED	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
JAPAN	471,638	-107,099	364,538	0	-57,142	1,654
JAPAN	112,186,344	-112,186,344	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
OTHER	0	0	0	0	0	0
JAPAN	0	0	0	0	-117,701,582	117,701,582
OTHER	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
JAPAN	0	0	0	0	0	0
JAPAN	1,088,669,309	0	1,088,669,309	718,538,600	0	0
Non Asia	0	0	0	0	0	0
HONG KONG	0	0	0	0	0	0
UNASSIGNED	4,825,754	0	4,825,754	0	-141,807,443	985,016
INDIA	350,268,941	-13,729,404	336,539,537	0	-17,585,730	17,585,730
INDIA	3,796,941	0	3,796,941	0	0	0
INDIA	182,532,363	-34,316,859	148,215,504	0	0	0
JAPAN	24,242,295	-3,332,766	20,909,529	389,237	-11,576,868	8,482,164
JAPAN	4,931,033	-1,836,256	3,094,777	472,476	0	0
HONG KONG	3,117,934	-1,555,840	1,562,094	0	0	0
JAPAN	9,574	0	9,574	0	-7,240	7,240
CHINA	745,620	0	745,620	0	0	0
KOREA	0	0	0	0	-110,350	26,384
SINGAPORE	923,088	-923,088	0	0	-12,298,210	7,081,064
JAPAN	0	0	0	0	-6,797,255	3,714,167
TAIWAN	46,248,494	-14,686,772	31,561,722	0	0	0
CHINA	2,826,684	-26,177	2,800,507	0	0	0
KOREA	2,688,952	0	2,688,952	0	0	0
AUSTRALIA	2,971,000	-2,131,711	839,289	0	0	0
JAPAN	0	0	0	0	-20,836,953	9,389,626
INDIA	6,368,374	-770,003	5,598,371	0	0	0
CHINA	35,227,202	0	35,227,202	0	0	0
JAPAN	226,737,130	-10,297,377	216,439,753	32,139,671	-111,958,085	11,557,613
JAPAN	5,628,238	0	5,628,238	0	-518,783,925	187,250,337
TAIWAN	24,232,457	-232,084	24,000,373	0	0	0
KOREA	18,982,338	0	18,982,338	0	0	0
AUSTRALIA	0	0	0	0	-159,183,848	107,454,256
CHINA	35,680,094	0	35,680,094	0	0	0
AUSTRALIA	23,340,443	-1,132,014	22,208,429	0	-5,390,398	890,568
TAIWAN	89,465,803	-463,794	89,002,009	0	-10,539,746	6,281,217
KOREA	19,463,540	-2,434,743	17,028,797	0	-23,415,765	4,170,210
HONG KONG	333,363	0	333,363	0	0	0
TAIWAN	61,171	0	61,171	0	-24,917,589	24,005,523
KOREA	65,719,440	-1,029,665	64,689,775	0	-207,718,258	67,751,279
ASIA (TOKYO)	0	0	0	0	-90,346,234	0
UNASSIGNED	0	0	0	0	0	0
OTHER	6,298,373	0	6,298,373	0	0	0
OTHER	10,640,623	0	10,640,623	0	0	0
AUSTRALIA	14,941,231	-8,766,987	6,174,243	0	-18,401,680	9,506,344
AUSTRALIA	0	0	0	0	0	0
AUSTRALIA	70,856,201	-26,454,552	44,401,648	0	-79,288,991	32,866,608

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
TAIWAN	15,665,599	-3,438,433	12,227,167	0	-5,825,834	5,722,086
KOREA	54,963,175	-18,991,474	35,971,701	0	-15,953,968	6,309,933
KOREA	0	0	0	0	-6,084	6,084
HONG KONG	0	0	0	0	-6,836	6,836
HONG KONG	15,942,255	-3,418,102	12,524,153	0	-15,428,374	12,259,626
HONG KONG	274,572	0	274,572	0	-274,572	247,260
KOREA	14,322,563	-5,363,927	8,958,636	0	-14,095,402	9,493,057
KOREA	17,391	-6,683	10,707	0	0	0
JAPAN	0	0	0	0	-1,109	37
AUSTRALIA	22,149,909	-10,609,356	11,540,552	0	-25,211,352	12,854,850
AUSTRALIA	72,830,448	-26,469,259	46,361,190	0	-70,191,345	30,460,680
JAPAN	152,785,495	-100,463,819	52,321,676	17,432,531	0	0
JAPAN	45,017,728	-22,457,326	22,560,402	6,538,251	-46,433,482	32,907,328
JAPAN	0	0	0	0	0	0
JAPAN	114,530,305	-58,567,304	55,963,001	6,924,325	-127,621,486	86,437,787
JAPAN	24,766,108	-17,627,713	7,138,395	1,421,824	-34,219,081	29,997,807
JAPAN	93,879,286	-54,597,431	39,281,854	6,168,754	-104,814,783	77,752,038
JAPAN	52,732,706	-11,732,776	40,999,930	0	-57,982,404	22,591,210
JAPAN	0	0	0	0	-759,096	666,365
JAPAN	39,252,475	-22,235,377	17,017,098	4,223,157	-15,110,722	9,985,794
JAPAN	358,058,291	-259,646,037	98,412,254	12,447,879	0	0
JAPAN	29,405	-9,633	19,773	0	0	0
JAPAN	3,215,459	-3,082,431	133,029	0	-2,175,045	1,574,565
JAPAN	125,643	-90,001	35,642	0	0	0
JAPAN	59,403,225	-30,575,284	28,827,942	5,522,905	-61,672,428	42,865,634
JAPAN	20,601,585	-11,339,524	9,262,061	219,056	-23,958,694	19,772,788
JAPAN	10,409,242	-5,637,118	4,772,124	521,676	-9,897,569	6,723,390
JAPAN	0	0	0	0	-341,596,264	292,900,921
JAPAN	5,480	-4,753	727	0	0	0
JAPAN	51,198	-41,052	10,145	2,653	-104,532	75,301
JAPAN	4,882,577	-3,926,708	955,870	212,477	-5,350,515	4,546,932
JAPAN	0	0	0	0	-29,405	29,405
JAPAN	20,795,542	-14,346,165	6,449,377	73,533	-23,140,082	16,957,187
JAPAN	132,616,609	-72,556,227	60,060,382	2,406,609	-130,365,637	85,113,952
JAPAN	23,933,901	-14,343,183	9,590,718	1,472,615	-31,304,056	24,002,235
JAPAN	154,909,015	-79,318,527	75,590,488	16,444,644	-150,784,639	113,402,645
UNASSIGNED	1,258,889	-1,054,706	204,183	0	-536,899	464,006
UNASSIGNED	3,378	-3,378	0	0	0	0
KOREA	1,449,026	0	1,449,026	0	0	0
KOREA	25,927,076	-4,581,945	21,345,131	0	-21,952,622	15,016,483
JAPAN	253,428,761	-167,375,112	86,053,649	18,796,460	0	0
JAPAN	21,737,719	-15,296,753	6,440,966	542,554	-21,870,909	18,017,091
JAPAN	20,636,401	-12,980,490	7,655,911	541,070	-12,941,453	8,435,637
JAPAN	283,674,359	-119,052,650	164,621,710	18,303,533	-290,318,455	186,352,616
JAPAN	462,949	-309,469	153,480	25,831	-497,303	355,512
JAPAN	8,077,222	-5,382,799	2,694,424	445,290	-8,594,723	6,098,747

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
JAPAN	2,098,805	-1,400,021	698,784	115,872	-2,211,060	1,573,939
JAPAN	5,047,009	-3,363,968	1,683,040	278,304	-5,311,990	3,773,062
JAPAN	226,080,926	-98,063,648	128,017,277	11,833,035	-273,368,265	155,512,100
JAPAN	29,545,907	-12,006,065	17,539,843	0	-28,025,447	12,426,905
AUSTRALIA	16,479,209	-5,765,657	10,713,552	0	-16,412,045	8,467,946
AUSTRALIA	0	0	0	0	-718,766	551,230
AUSTRALIA	2,188,487	-1,444,627	743,860	0	-2,345,359	1,428,589
AUSTRALIA	11,691,748	-8,100,823	3,590,925	0	-5,410,956	4,648,939
UNASSIGNED	25,222,791	0	25,222,791	0	-32,955,692	0
JAPAN	0	0	0	0	0	0
FIRM FINANCING ASIA	0	0	0	0	12,811,431,181	0
FIRM FINANCING ASIA	0	0	0	0	-67,829,279	0
FIRM FINANCING ASIA	576,344	0	576,344	0	0	0
FIRM FINANCING ASIA	2,421,332	-1,928,735	492,598	0	0	0
FIRM FINANCING ASIA	0	0	0	0	-3,055,568,867	0
FIRM FINANCING ASIA	2,432,413	0	2,432,413	0	0	0
FIRM FINANCING ASIA	52,213,368	0	52,213,368	0	-11,694,617,191	0
FIRM FINANCING ASIA	0	0	0	0	-348,704,502	0
FIRM FINANCING ASIA	0	0	0	0	-12,462,726,683	0
FIRM FINANCING ASIA	-492,598	0	-492,598	0	0	0
FIRM FINANCING ASIA	-54,645,781	0	-54,645,781	0	14,750,186,054	0
FIRM FINANCING ASIA	-576,344	0	-576,344	0	67,829,280	0
SCS	0	0	0	0	0	0
UNASSIGNED	2,876	0	2,876	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	383	0	383	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-15,146,876	10,919,648
UNASSIGNED	4	-1	3	3	0	0
UNASSIGNED	24,771,571	0	24,771,571	0	-24,568,481	13,937,448
UNASSIGNED	50,367,383	0	50,367,383	0	-50,254,406	33,878,831
UNASSIGNED	27,696,300	-27,696,300	0	0	-27,698,167	19,376,312
UNASSIGNED	8,198,105	0	8,198,105	0	-8,082,170	5,319,061
UNASSIGNED	153,377,907	-11,643,467	141,734,440	8,797,070	0	0
UNASSIGNED	76,604,736	-4,394,054	72,210,682	0	-227,684,930	167,223,838
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0		0	0
UNASSIGNED	1,966,542,226	-609,068,101	1,357,474,125	323,448,547	-551,340,330	328,452,893
UNASSIGNED	47,505,781	-47,501,832	3,949	0	-2,345,674,196	2,345,244,686
	7,888,908,036	0	7,888,908,036	5,206,801,452	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	518,364	-5,009	513,356	0	-202,040	201,996
UNASSIGNED	1,010,069,659	-315,741,327	694,328,332	573,359,224	-7,012,353,188	6,384,250,761
UNASSIGNED	12,713,215,442	-6,921,217,891	5,791,997,550	4,309,993,681	-1,227,541,968	403,503,972
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	36	-36	0	0	-16	16
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	156,428,756	-111,911,573	44,517,182	0	0	0
UNASSIGNED	-13,269,143,317	0	-13,269,143,317	-8,757,840,042	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	3,009	-3,009	0	0	-4,445	3,009
UNASSIGNED	670,268	-21,990	648,278	0	-38,453,481	35,078,323
UNASSIGNED	20,649	-20,649	0	0	-30,501	20,706
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	62	-62	0	0	0	0
UNASSIGNED	0	0	0	0	-29	29
EQUITIES	55	-55	0	0	0	0
UNASSIGNED	66	-66	0	0	0	0
UNASSIGNED	0	0	0	0	-2	2
UNASSIGNED	413,164,795	-32,225,199	380,939,596	346,347,138	-35	35
UNASSIGNED	0	0	0	0	-5,340,733	11,137
UNASSIGNED	0	0	0	0	-30	30
UNASSIGNED	11	-11	0	0	-27	27
UNASSIGNED	0	0	0	0	-2	2
UNASSIGNED	0	0	0	0	-27	27
UNASSIGNED	0	0	0	0	-3,397,822	3,397,822
UNASSIGNED	16,000	-16,000	0	0	-2,233,269,668	1,049,303,343
UNASSIGNED	0	0	0	0	-38	38
UNASSIGNED	2,162,097	-659,097	1,503,000	0	0	0
UNASSIGNED	27	-27	0	0	-20,559,824	8,886,561
UNASSIGNED	30	-30	0	0	-2,035,493	0
UNASSIGNED	55	-55	0	0	0	0
UNASSIGNED	5	-5	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	68,748,692	-11,925,486	56,823,206	48,737,637	-697,580,058	233,645,947
UNASSIGNED	77	-77	0	0	0	0
UNASSIGNED	0	0	0	0	-95,541,213	224,793
UNASSIGNED	175,124,234	0	175,124,234	39,914,404	-464,500,187	68,769,806
YIELD ENHANCEMENT	59	-59	0	0	-316,576,935	168,212,949
UNASSIGNED	0	0	0	0	-4,786,446,750	74,117,506
PRIME SERVICES	38	-38	0	0	-1,550,402	1,550,402
UNASSIGNED	3,398,136	-3,398,136	0	0	0	0
UNASSIGNED	202,081,688	-19,157,527	182,924,161	20,244,688	-15,198,622	1,536,780
UNASSIGNED	73,386,474	-11,388,430	61,998,044	0	-27	27
YIELD ENHANCEMENT	14	-14	0	0	-318,371,243	64,386,275
YIELD ENHANCEMENT	55,649,622	-55,649,622	0	0	0	0
YIELD ENHANCEMENT	0	0	0	0	-29	29
UNASSIGNED	0	0	0	0	-62	0
UNASSIGNED	159,575,002	-22,707,772	136,867,230	0	0	0
UNASSIGNED	0	0	0	0	-15,785,029	3,189,526
UNASSIGNED	107,820,354	-16,184,111	91,636,243	0	0	0
UNASSIGNED	0	0	0	0	-110	110
UNASSIGNED	0	0	0	0	-9,733,910	1,427,943
UNASSIGNED	55	-55	0	0	0	0
UNASSIGNED	0	0	0	0	-304,990,193	6,285,342
UNASSIGNED	35	-35	0	0	0	0
UNASSIGNED	58	-58	0	0	0	0
YIELD ENHANCEMENT	0	0	0	0	0	0
UNASSIGNED	1,065,280	0	1,065,280	0	-136,052,778	0
UNASSIGNED	32,463,318	0	32,463,318	0	-269,885,863	0
UNASSIGNED	13,265,052	0	13,265,052	0	-84,161,928	0
UNASSIGNED	283,003	-283,003	0	0	-283,003	283,003
UNASSIGNED	0	0	0	0	-1,535	1,535
UNASSIGNED	2,534,602,863	-461,430,646	2,073,172,217	1,098,711,076	-993,901,330	964,533,725
UNASSIGNED	17,652,501	-3,185,590	14,466,911	6,778,285	-46,823,821	31,287,678
UNASSIGNED	187,782,638	0	187,782,638	0	-274,209,543	0
UNASSIGNED	132,374	0	132,374	0	-92,633	0
UNASSIGNED	1,751	-1,751	0	0	-12,943	0
UNASSIGNED	2,029,708	-2,029,708	0	0	-23,225,418	23,213,470
UNASSIGNED	1,234,005	-450	1,233,555	0	-1,477,334	703,708
UNASSIGNED	0	0	0	0	-2,054	2,054
UNASSIGNED	17,799,997	-15,729,848	2,070,150	0	-18,549,835	16,901,589
UNASSIGNED	148,339,391	-108,710,229	39,629,161	9,751,569	-126,051,284	99,086,534
UNASSIGNED	81,153	-41,847	39,306	0	-211,678	211,678
UNASSIGNED	2,525,159	-2,374,889	150,270	0	-4,295,486	2,496,602
UNASSIGNED	42,526,609	-30,938,929	11,587,681	2,434,984	-42,172,370	21,004,429
UNASSIGNED	0	0	0	0	-1,352	1,352
UNASSIGNED	0	0	0	0	-46,030,200	46,030,200
UNASSIGNED	18,472,955	-13,906,404	4,566,551	1,007,064	-432,954	432,954
UNASSIGNED	20,624,042	-14,082,304	6,541,738	589,032	-27,754,085	20,176,668

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	33,923,011	-12,942,048	20,980,963	6,822,590	-3,787,543	3,787,391
UNASSIGNED	47,109,560	-230,326	46,879,234	5,546,114	0	0
UNASSIGNED	24,281,279	-4,175,549	20,105,730	10,069,015	0	0
UNASSIGNED	0	0	0	0	-1,771,763	1,771,763
UNASSIGNED	12,233,724	-4,826,417	7,407,306	2,655,113	-1,148,841	1,148,794
UNASSIGNED	28,932,177	-22,624,099	6,308,078	1,245,614	-19,875,970	16,736,508
UNASSIGNED	11,572,935	-9,049,682	2,523,254	498,246	-7,950,387	6,694,600
UNASSIGNED	10,039,383	-7,782,118	2,257,266	567,008	0	0
UNASSIGNED	4,666,725	-3,370,999	1,295,726	635,586	-4,075,646	2,645,314
UNASSIGNED	8,755,162	-6,768,510	1,986,651	58,604	-1,487,536	1,162,635
UNASSIGNED	7,715,285	-6,033,120	1,682,166	332,163	-5,300,270	4,463,080
UNASSIGNED	14,312,701	-11,156,526	3,156,174	97,511	-2,340,147	1,831,539
UNASSIGNED	0	0	0	0	-54,520,379	37,007,922
UNASSIGNED	81,582	-9,834	71,748	7,955	0	0
UNASSIGNED	17,349,259	-12,619,424	4,729,835	993,163	-17,201,058	8,567,637
UNASSIGNED	9,802,755	-8,037,260	1,765,495	577,636	-9,282,351	6,688,103
UNASSIGNED	30,230,126	-26,362,061	3,868,064	3,868,064	-5,217,203	5,217,203
UNASSIGNED	24,059,215	-17,765,292	6,293,923	970,451	-24,302,124	14,959,803
UNASSIGNED	23,316,501	-16,965,467	6,351,034	1,335,257	-23,126,446	11,517,880
UNASSIGNED	1,012,155	-558,255	453,900	0	-803,331	170,217
UNASSIGNED	792,609,760	-460,135,650	332,474,111	40,854,872	-786,715,912	343,584,051
UNASSIGNED	30,371,857	-22,318,493	8,053,364	1,342,296	-29,415,657	21,154,883
UNASSIGNED	883,681	-546,648	337,033	0	-803,331	170,217
UNASSIGNED	41,580,460	-23,359,181	18,221,279	0	-38,777,800	15,021,694
UNASSIGNED	83,350,426	-58,955,301	24,395,126	11,471,613	-70,395,450	55,001,209
UNASSIGNED	52,901	-4,779	48,122	0	-178,518	37,826
UNASSIGNED	1,514,134	-1,079,006	435,128	107,160	-1,090,747	558,723
UNASSIGNED	2,397,508	-225,600	2,171,908	978,878	-2,578,486	963,888
UNASSIGNED	21,983,669	-21,983,669	0	0	-16,173,753	16,173,753
UNASSIGNED	845,554	-76,390	769,164	0	0	0
UNASSIGNED	676,824	-676,824	0	0	0	0
UNASSIGNED	1,140,393	-702,081	438,313	194,899	-2,643,564	2,381,104
UNASSIGNED	615,596,895	-421,710,186	193,886,710	61,607,450	0	0
LDN	1,153,826	-582,191	571,635	97,291	-1,196,911	596,565
LDN	851,098	-431,048	420,050	72,369	-906,600	458,019
UNASSIGNED	0	0	0	0	-81,364,072	34,682,471
UNASSIGNED	0	0	0	0	-15,099,639	15,099,639
UNASSIGNED	27,569,897	-20,328,348	7,241,549	1,541,365	-45,753,096	34,541,440
UNASSIGNED	2,002,464	-1,673,609	328,854	20,906	0	0
UNASSIGNED	468,316	-341,423	126,892	0	0	0
UNASSIGNED	3,056,843	-2,315,041	741,802	485,079	0	0
UNASSIGNED	0	0	0	0	-440,857,098	436,772,134
UNASSIGNED	19,866,821	-11,510,975	8,355,846	0	-52,325,197	26,988,456
UNASSIGNED	462,759	-411,178	51,581	15,208	-206,373	206,373
UNASSIGNED	60,797,715	-48,982,901	11,814,815	5,950,801	-13,408,635	10,690,077
UNASSIGNED	75,437,104	-57,499,352	17,937,752	4,853,433	-34,165,023	27,034,568

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	16,863,293	-12,336,616	4,526,677	11,630	-11,388,456	8,033,778
UNASSIGNED	10,606,978	-7,866,946	2,740,031	506,469	-11,764,500	8,330,956
UNASSIGNED	5,315,902	-3,797,962	1,517,940	0	-5,511,702	3,759,151
UNASSIGNED	34,587,207	-29,893,300	4,693,907	408,176	-30,960,196	25,158,688
UNASSIGNED	196,554,765	-114,772,035	81,782,730	16,351,615	-168,400,713	105,610,320
UNASSIGNED	54,559	-6,949	47,610	47,610	0	0
UNASSIGNED	1,516,975	-427,752	1,089,223	0	-1,845,264	868,270
UNASSIGNED	4,158,280	-3,313,005	845,275	183,383	-3,861,594	2,611,804
UNASSIGNED	102,126,094	-74,293,261	27,832,833	5,847,179	-101,269,564	50,439,924
UNASSIGNED	0	0	0	0	-1,578,403,977	1,578,316,009
UNASSIGNED	609,156	-609,156	0	0	-89,507,058	89,498,277
UNASSIGNED	2,175	-2,175	0	0	0	0
UNASSIGNED	0	0	0	0	-100,064,011	78,425,537
UNASSIGNED	0	0	0	0	-234,669,073	144,576,947
UNASSIGNED	10,425,887	-8,164,595	2,261,292	866,720	-8,050,019	6,374,811
UNASSIGNED	39,654	0	39,654	0	-115,019	36,706
UNASSIGNED	0	0	0	0	-774	724
UNASSIGNED	11,140,499	-9,591,626	1,548,872	806,292	-6,946,975	5,698,882
UNASSIGNED	153,942,299	-111,810,278	42,132,021	14,401,895	-141,672,406	94,067,325
UNASSIGNED	210,464,171	-149,547,581	60,916,591	7,391,767	-188,878,645	81,863,445
UNASSIGNED	43,824,889	-25,739,221	18,085,668	0	-58,272,895	31,106,513
UNASSIGNED	0	0	0	0	-69,201,498	69,198,575
UNASSIGNED	62,659,164	-34,509,900	28,149,265	245,706	-42,318,738	14,238,399
UNASSIGNED	244,357,674	-118,981,145	125,376,528	33,109,594	-179,789,851	116,653,740
UNASSIGNED	9,461,364	-6,885,536	2,575,828	541,931	-9,386,376	4,675,086
UNASSIGNED	163,358,814	-118,838,406	44,520,408	9,353,063	-164,369,688	81,867,070
UNASSIGNED	0	0	0	0	-6,666	3,722
UNASSIGNED	3,194,647	-2,700,628	494,019	105,065	-7,805,993	6,512,731
UNASSIGNED	1,191,953	-1,007,588	184,365	39,192	-2,912,778	2,430,199
UNASSIGNED	16,563,322	-13,370,092	3,193,230	937,526	-35,049,945	29,047,274
UNASSIGNED	48,737,341	-38,991,612	9,745,729	2,311,488	-27,227,406	22,105,202
UNASSIGNED	52,441,067	-41,926,454	10,514,613	2,632,140	-47,552,669	33,393,366
UNASSIGNED	3,610,062	-2,463,640	1,146,422	486,546	-2,076,318	1,577,218
UNASSIGNED	243,364	-30,997	212,367	212,367	-2,415	2,415
UNASSIGNED	11,146,876	-9,423,091	1,723,786	366,613	-27,236,429	22,724,025
UNASSIGNED	21,437,442	-18,122,324	3,315,118	705,053	-52,380,809	43,702,634
UNASSIGNED	144	-144	0	0	0	0
UNASSIGNED	99,189,906	-73,935,936	25,253,970	13,466,297	-99,121,869	70,506,612
UNASSIGNED	2,415	-2,415	0	0	0	0
UNASSIGNED	755,494	-659,978	95,516	0	0	0
UNASSIGNED	0	0	0	0	-31,213,299	20,080,931
UNASSIGNED	0	0	0	0	-6,357,197	1,251,603
UNASSIGNED	11,063,356	-5,729,172	5,334,184	0	-8,335,369	3,999,340
UNASSIGNED	1,087,931	0	1,087,931	0	0	0
UNASSIGNED	0	0	0	0	-21,870,991	12,630,715
UNASSIGNED	0	0	0	0	-200,092,227	151,631,564

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	10,678,720	0	10,678,720	0	0	0
UNASSIGNED	30,179,822	0	30,179,822	3,897,698	-25,873,435	0
UNASSIGNED	599,221	-531,312	67,909	592	-729,668	552,523
UNASSIGNED	125,037,097	-90,016,291	35,020,806	12,541,325	-140,400,404	104,553,453
UNASSIGNED	138,831	-138,831	0	0	0	0
UNASSIGNED	237,343,961	-148,419,973	88,923,987	24,558,998	-242,405,936	154,106,625
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
L3FID	0	0	0	0	0	0
M66	0	0	0	0	0	0
M71	0	0	0	0	-334,945,452	0
M41	0	0	0	0	-1,795,281	0
M52	0	0	0	0	-1,735,636	0
M52	0	0	0	0	-42,578,619	0
	69,168,176	0	69,168,176	0	0	0
M71	0	0	0	0	-768,679,389	0
LONDON CFU	0	0	0	0	0	0
F01	1	0	1	0	0	0
FINANCING	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-74,949,059	0
CASH BOOK	9,686,496	-9,686,496	0	0	-10,331,580	51,627
M42	0	0	0	0	-306,337,354	0
M44	0	0	0	0	-446,122,143	0
M46	0	0	0	0	-701,303,270	0
M47	0	0	0	0	-3,579,234,218	0
M53	0	0	0	0	-1,090,858,931	0
M48	0	0	0	0	-3,731,915,121	0
M42	3,911,641	0	3,911,641	0	-727,756,100	0
M44	7,196,042	0	7,196,042	0	-636,486,290	0
M47	3,134,476	0	3,134,476	0	-1,481,836,674	0
M53	16,437,221	0	16,437,221	0	0	0
M48	22,432,622	0	22,432,622	0	-3,669,776,538	0
FINANCIAL ENG.	88,910,313	0	88,910,313	0	0	0
UNASSIGNED	654,848,500	-654,848,501	0	0	0	0
UNASSIGNED	1,384,173	-1,384,173	0	0	0	0
UNASSIGNED	1,521,263	-1,521,263	0	0	-289	289
UNASSIGNED	0	0	0	0	-398,826,720	398,826,720
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	88,692,855	0	88,692,855	0	0	0
INDEX ARBITRAGE	2,025,788,105	0	2,025,788,105	0	0	0
INDEX ARBITRAGE	200,769,561	0	200,769,561	0	0	0
UNASSIGNED	87	0	87	0	0	0
	17	0	17	0	0	0
	9,240	0	9,240	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
PRINCIPAL STRATEGY	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
RISK ARBITRAGE	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
Financials	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
SYST-QUANT BOOKS	0	0	0	0	0	0
Distributed Products	1	0	1	0	0	0
STRUCTURED	0	0	0	0	0	0
Risk Aggregation	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
JAPAN FACILITATION	0	0	0	0	0	0
JAPAN	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
JAPAN OTC	0	0	0	0	0	0
Equity Strategies Event Driven	0	0	0	0	0	0
Autos&Transport	0	0	0	0	0	0
Eur Cash Setina	0	0	0	0	0	0
MEDIA	0	0	0	0	0	0
Sundry Pan Europe Cash	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

-160,586,774,194	107,394,730,476	2,300,439,243	53,155,171,066	66,380,469,096	36,682,153,202	5,493,974,772	7,242,320,055	19,984,479,173	33,807,668,463	36,029,905,365	
Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140	
0		0	0	0	0		0		

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-37,118,195	0	0	37,118,195	0	0		0			
-267,599,179	0	0	0	0	267,599,179	0	0	0	0	0
0	0	0	0	0	0		0			
-3,969,853	0	0	0	0	3,969,853	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-11,228,185	0	0	0	0	11,228,185		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-364,509,788	0	0	364,509,788	0	0		8,825,000			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-3,164,305	0	0	0	0	3,164,305	0	0	0	0	0
-3,530,962	0	0	3,530,962	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-16,900,892	0	0	16,900,892	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,157,085	0	0	0	0	3,157,085		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-573,196	0	0	0	0	573,196		0			
0	0	0	0	0	0	0	0	0	0	0
-86,000	0	0	0	0	86,000	0	0	0	0	0
-1,123,839	0	0	0	0	1,123,839		0			
-6,930,899	0	0	0	0	6,930,899	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-15,501,827	0	0	0	0	15,501,827	0	0	0	0	0
-56,082,724	0	0	56,082,724	0	0	0	-8,825,000	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,482,336			
-22,460,623	0	0	0	0	22,460,623	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,777,230	0	0	0	0	5,777,230	0	0	0	0	0
0	0	0	0	0	0		0			
-126,457,472	0	0	126,457,472	0	0	0	0	0	11,034,870	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	724,807	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		8,051,090			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-34,600,801	0	0	0	0	34,600,801		0			
-8,286,167	0	0	0	0	8,286,167		0			
0	0	0	0	0	0		0			
-2,827,061	0	0	0	0	2,827,061	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-34,210,692	0	0	0	0	34,210,692	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-18,200,852	0	0	0	0	18,200,852	0	0	0	0	0
-9	0	0	0	0	9	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4	0	0	0	0	4		0			
-5,148,978	0	0	0	0	5,148,978		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-17,307,016	0	0	17,307,016	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-184,222,171	0	0	184,222,171	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	6,013,523	0
0	0	0	0	0	0	0	0	0	0	0
-6,386,942	0	0	6,386,942	0	0		0			
-14,054,199	0	0	14,054,199	0	0		0			
-259,031	0	0	259,031	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-31,864,747	0	0	31,864,747	0	0		0			
0	0	0	0	0	0		0			
-40,155	0	0	40,155	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-2,187,357	0	0	2,187,357	0	0		0			
-37,001,310	0	0	37,001,310	0	0	0	0	0	0	0
-17,911,779	0	0	17,911,779	0	0		0			
-65,265,099	0	0	65,265,099	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-18,210,059	0	0	18,210,059	0	0		1,812,750			
0	0	0	0	0	0		961,786			
0	0	0	0	0	3,057	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-170,807,802	0	0	170,807,802	0	0	0	0	0	0	0
-3,990,625	0	0	3,990,625	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-111,246,207	0	4,872,418	111,246,207	0	0	0	544,528	0	0	0
0	0	0	0	0	0		0			
-1,200,000	0	0	1,200,000	0	0		0			
-12,720,605	0	0	12,720,605	0	0		0			
-14,507,279	0	0	14,507,279	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-5,001,538	0	0	5,001,538	0	0	0	348,392	0	0	0
-6,144,249	0	0	6,144,249	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,209,473	0	0	3,209,473	0	0		0			
-1,665,300	0	0	1,665,300	0	0		0			
-3,876,246	0	0	3,876,246	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	1,698,481	0
0	0	0	0	0	0	0	0	0	68,919,503	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-6,245	0	0	6,245	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-5,935	0	0	5,935	0	0	0	0	0	0	0
-7,540	0	0	7,540	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-4,752	0	0	4,752	0	0		0			
0	0	0	0	0	0		0			
-22	0	0	22	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
-663,412	0	0	0	0	0	0	0	0	0	0
1,582,184	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-168,143,854	0	0	0	0	0	0	0	0	0	0
-20,365	0	0	0	0	3,330	0	0	0	0	0
-7	0	0	0	0	0		0			
-355	0	0	0	0	0		0			
-105,509,426	0	0	0	0	0	0	0	0	0	0
-50,523,279	0	0	0	0	0	0	0	0	0	0
-261,931,671	0	0	0	0	0	0	0	0	0	0
-7,682,446	0	0	0	0	0		0			
-17,271,326	0	0	0	0	0	0	0	0	0	0
-98,189,992	0	0	0	0	0	0	0	0	0	0
-4,194,196	0	0	0	0	0	0	0	0	0	0
-368,297	0	0	0	0	0		0			
-72,147,821	0	0	0	0	0	0	0	0	0	0
-51,388,281	0	0	0	0	0	0	0	0	0	0
-73,948,079	0	0	0	0	0	0	0	0	0	0
-12,626,235	0	0	0	0	0	0	0	0	0	0
-1,917,605	0	0	0	0	0	0	0	0	0	0
-40,068,738	0	0	0	0	0	0	0	0	0	0
-21,012,778	0	0	0	0	0	0	0	0	0	0
-13,096,094	0	0	0	0	0	0	0	0	0	0
-15,763,385	0	0	0	0	0		0			
-3,966,546	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	22,328,086	0
0	0	0	0	615,709,388	0	0	0	0	0	0
0	0	0	0	0	0		0			
-12,491	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-15,080	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-56,113,343	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-22	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	160,616,261	0	0	15,826,667	0
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	219,114,915	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,263,440			
-2,474,475	0	0	0	0	795,603		0			
-12,328,081	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,131,800	0	0	0	0	0		0			
-43,855,167	0	0	0	0	0		0			
-11,400,681	0	0	0	0	0		0			
-69,454,564	0	0	0	0	0	0	0	0	0	0
-41,933,848	0	0	0	0	0	0	0	0	0	0
-1,342,657	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-3,238	0	0	0	0	0		0			
-281,400	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	228,729,664	0
0	0	0	0	0	0	0	0	0	0	0
-8,726,945	0	0	0	0	0		0			
-46,318,195	0	0	0	0	0		0			
-2,493,560	0	0	0	0	0		0			
-1,304,000	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,688,140	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-298,369	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-26,526	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-532	0	0	0	0	0		0			
-8,198,161	0	0	0	0	0		0			
-10,569	0	0	0	0	0		0			
-33,286	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,599	0	0	0	0	0		0			
-186,915	0	0	0	0	0		0			
-1,999,551	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-1,332,772	0	0	0	0	409,345		22,521,224			
-842,865	0	0	0	0	76,449		0			
-784	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-13,424	0	0	0	0	13,424		3,603,776			
-2,901	0	0	0	0	2,901		0			
0	0	0	0	0	16,937	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,355,503	0	0	0	0	0		0			
-654	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-120,367	0	0	0	0	0		0			
-5,243,250	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-43,713	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-71,116	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,131	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-535	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-415,254	0	0	0	0	0		0			
-8,328	0	0	0	0	0		0			
-53,304	0	0	0	0	0		0			
-612,263	0	0	0	0	0		0			
-10,044,899	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-1,755	0	0	0	0	0		0			
0	0	0	0	37,854,600	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-65,693	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		5,113,201			
-191,909	0	0	0	0	0		0			
-12,644,001	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,259	0	0	0	0	0		0			
-423	0	0	0	0	0	0	0	0	0	0
-147,828	0	0	0	0	0	0	0	0	0	0
-1,534,597	0	0	0	0	0		0			
-562,430	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,426,839	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-122,936	0	0	0	0	0		0			
-56,172	0	0	0	0	0		0			
-21,539	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-618,737	0	0	0	0	0		0			
-21,242	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-176,845	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	39,995,605	0	0	0	0	265,000,000	0
-2,145	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,934	0	0	0	0	0		2,735,354			
-27,092	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	20,630,493	0
-6,424,999	0	0	0	0	2,651,073	0	0	0	0	0
0	0	0	0	0	0		15,313,868			
0	0	0	0	0	0		9,746,472			
-58,556,846	0	0	0	0	0	0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-5,743,026	0	0	0	0	1,009,072	0	0	0	0	0
-38,872,646	0	0	0	0	0		0			
-14,653,208	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,557,888	0	0	0	0	0		0			
-2,183,037	0	0	0	0	0		0			
0	0	0	0	118,025,939	0	0	0	0	0	0
-90,429,940	0	0	0	0	0	0	0	0	0	0
-2,790,753	0	0	0	0	0		0			
-247,803	0	0	0	0	0	0	0	0	0	0
-717,332	0	0	0	0	0		0			
-216,044	0	0	0	0	0		0			
-28,647,528	0	0	0	0	0		0			
-108,286	0	0	0	0	0		0			
-45,942	0	0	0	0	0		0			
-2,328,857	0	0	0	0	0	0	0	0	0	0
-50,578	0	0	0	0	0	0	0	0	0	0
-976	0	0	0	0	0	0	0	0	0	0
-146,281	0	0	0	0	0		0			
-1,233,887	0	0	0	0	0	0	0	0	0	0
-1,051,323	0	0	0	0	0		0			
-952,344	0	0	0	0	0		0			
-623,441	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-20,835	0	0	0	0	0		0			
-1,267,270	0	0	0	0	0		0			
-929,526	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-247,076	0	0	0	0	0		0			
-199,660	0	0	0	0	0		0			
-1,233,278	0	0	0	0	0		0			
-11,991,692	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-64,881	0	0	0	0	0		0			
-1,995,490	0	0	0	0	0		0			
-321,166	0	0	0	0	0		0			
-402,563	0	0	0	0	0		0			
-2,157,705	0	0	0	0	0		0			
-62,785	0	0	0	0	0		0			
-3,766,590	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,545,674	0	0	0	0	0		0			
-6,002	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-4,018,669	0	0	0	0	0		0			
-188,384	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-165,161	0	0	0	0	0		0			
-1,526,685	0	0	0	0	0		0			
-585,486	0	0	0	0	0		0			
-2,773,050	0	0	0	0	0	0	0	0	0	0
-48,865,224	0	0	0	0	0	0	0	0	0	0
-103,030	0	0	0	0	0		0			
-1,439	0	0	0	0	0		0			
-109,280	0	0	0	0	0		0			
-6,788	0	0	0	0	0		0			
-38,071	0	0	0	0	0		0			
-3,961,982	0	0	0	0	0	0	0	0	0	0
-750,953	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-108,496	0	0	0	0	0		0			
-602,752	0	0	0	0	0		0			
-714,690	0	0	0	0	0		0			
-470,018	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-24,917,245	0	0	0	0	0		0			
-6,665	0	0	0	0	0		0			
-2,782,973	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,696,217	0	0	0	0	0		0			
-336,978	0	0	0	0	0		0			
-1,994,771	0	0	0	0	0		0			
-1,790,295	0	0	0	0	0		0			
-150,537	0	0	0	0	0		0			
-1,863,500	0	0	0	0	0		0			
-3,146,728	0	0	0	0	0		0			
-129,784	0	0	0	0	0		0			
-2,551,154	0	0	0	0	0		0			
-2,861,956	0	0	0	0	0		0			
-734,270	0	0	0	0	0		0			
-147,155	0	0	0	0	0		0			
-1,546,251	0	0	0	0	0		0			
-625,068	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-572,454	0	0	0	0	0		0			
-841,883	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,438	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-1,357,051	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-440,978	0	0	0	0	0		0			
-1,082,188	0	0	0	0	0		0			
-707,622	0	0	0	0	0		0			
-1,595,435	0	0	0	0	0		0			
-1,228,397	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,879	0	0	0	0	0		0			
-27,089	0	0	0	0	0		0			
-2,939,399	0	0	0	0	0		0			
-297,306	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,774,898	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-846,521	0	0	0	0	0		0			
-574,317	0	0	0	0	0		0			
-1,904,480	0	0	0	0	0		0			
-2,401,801	0	0	0	0	0		0			
-73,999	0	0	0	0	0		0			
-57,538	0	0	0	0	0		0			
-211	0	0	0	0	0		0			
-511,872	0	0	0	0	0		0			
-1,435,242	0	0	0	0	0		0			
-1,611,329	0	0	0	0	0		0			
-900,771	0	0	0	0	0		0			
-464,283	0	0	0	0	0		0			
-397,225	0	0	0	0	0		0			
-1,660,351	0	0	0	0	0		0			
-13,726	0	0	0	0	0		0			
-271,807	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-131,866	0	0	0	0	0		0			
-19,938	0	0	0	0	0		0			
-226,551	0	0	0	0	0		0			
-43,468	0	0	0	0	0		0			
-125,193	0	0	0	0	0		0			
-102,731	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-381,180	0	0	0	0	0		0			
-978,066	0	0	0	0	0		0			
-1,339,081	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-175,210	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-349,367	0	0	0	0	0		0			
-585,518	0	0	0	0	0		0			
-1,317,950	0	0	0	0	0		0			
-53,964	0	0	0	0	0		0			
-4,944,249	0	0	0	0	0		0			
-621,244	0	0	0	0	0	0	0	0	0	0
-1,168,398	0	0	0	0	0		0			
-1,418,068	0	0	0	0	0		0			
-1,378	0	0	0	0	0		0			
-2,207,074	0	0	0	0	0		0			
-620	0	0	0	0	0		0			
-2,122,368	0	0	0	0	0		0			
-1,015,029	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-91,835	0	0	0	0	0		0			
-363,958	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-22,023,658	0	0	0	0	0		0			
-178,622	0	0	0	0	0		0			
-955,951	0	0	0	0	0		0			
-110	0	0	0	0	0		0			
-666,442	0	0	0	0	0		0			
-417,261	0	0	0	0	0		0			
-5,070,739	0	0	0	0	0		0			
-26,488	0	0	0	0	0		0			
0	0	0	0	252,184,503	0	0	0	0	0	0
0	0	0	0	0	0		0			
-6,956,173	0	0	0	0	0	0	0	0	0	0
-10,514,916	0	0	0	0	0		0			
-968,920,261	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,212,009	0	0	0	0	0		0			
-35,417,557	0	0	0	0	0		0			
-371,368	0	0	0	0	0		0			
-2,112,500	0	0	0	0	0		0			
-8,349,465	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-133,342,545	0	0	0	0	0	0	0	0	0	0
-660,166	0	0	0	0	0	0	0	0	0	0
-112	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-70,994	0	0	0	0	0	0	0	0	0	0
-389,298	0	0	0	0	0	0	0	0	0	0
-16,567,681	0	0	0	0	0	0	0	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-108,901,275	0	0	0	0	0	0	0	0	0	0
-6,141,471	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-584,493	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-158,760	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,780,066	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	1,316,352,331	0	0	0	0	324,901,906	0
0	0	0	0	0	0	109,185,100	0	0	0	0
0	0	0	0	0	0		0			
-112,439,387	0	0	0	0	0		0			
-5,845,868	0	0	0	0	0		0			
-251,867,731	0	0	0	0	0	0	0	0	0	0
-4,000	0	0	0	0	0		0			
-1,735,948	0	0	0	0	0		0			
-140,318	0	0	0	0	0		0			
-181,621,918	0	0	0	0	0		0			
-252,028,175	0	0	0	0	0		0			
-465,922,416	0	0	0	0	0	0	0	0	0	0
-267,459,948	0	0	0	0	0	0	0	0	0	0
-356,607,667	0	0	0	0	0	0	0	0	0	0
-284,263,704	0	0	0	0	0	0	0	0	0	0
-43,261,535	0	0	0	0	0	0	0	0	0	0
-1,141,316	0	0	0	0	0		0			
-1,265,581	0	0	0	0	0		0			
-3,171,350	0	0	0	0	0		0			
-1,449	0	0	0	0	0		0			
-284	0	0	0	0	0		0			
-5,268,394	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-78,492	0	0	0	0	0		0			
-69,219,492	0	0	0	0	0		0			
-19,821,287	0	0	0	0	0	0	0	0	0	0
-31,586,220	0	0	0	0	0		0			
-2,165,697	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,404,595	0	0	0	0	0	0	0	0	0	0
-35,269,847	0	0	0	0	0		0			
-12,241,789	0	0	0	0	0		0			
-46,632	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-264,465,882	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-136	0	0	0	0	0	0	0	0	0	0
-7,548,752	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-725	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-362,087	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-855,675	0	0	0	0	0	0	0	0	0	0
-7,111,799	0	0	0	0	0	0	0	0	0	0
-336	0	0	0	0	0		0			
0	0	0	0	0	0		790,193			
0	0	0	0	0	0		9,496,367			
0	0	0	0	0	0		1,557,339			
-77	0	0	0	0	0		0			
-222,115	0	0	0	0	0	0	0	0	0	0
-6,518	0	0	0	0	0	0	0	0	0	0
-516	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-402,216	0	0	0	0	0		0			
-27,875	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-14,208	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	24,054,847	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-5	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-292,328	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-609	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-25,105	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-127	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-680,317	0	0	0	0	0	0	0	0	0	0
-200,756	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,990	0	0	0	0	0		0			
-3	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-318,088	0	0	0	0	0		0			
-454,872	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,829,191	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-234	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,194,694	0	0	0	0	0		0			
-26	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,742,207	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	168,678,814	0
-1,538,508,825	0	0	0	0	0	0	0	0	0	0
-1,682,659	0	0	0	0	0	0	0	0	0	0
-1,646,064	0	0	0	0	0		0			
-4,282,123	0	0	0	0	0	0	0	0	0	0
0	0	0	0	548,411,856	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-39,758,819	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-80,984	0	0	0	0	0		0			
-39,555,988	0	0	0	0	0	0	2,034,430	0	0	0
-46,972,113	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-118,930,748	0	0	0	0	0	0	0	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-348,540,602	0	0	0	0	0		0			
-156,246,809	0	0	0	0	0	0	0	0	0	0
-6,240,438	0	0	0	0	0	0	0	0	0	0
-1,957,248	0	0	0	0	0	0	13,115	0	0	0
-17,025,889	0	0	0	0	0		155,812			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,237	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-75	0	0	0	0	0		0			
-98,548,480	0	0	0	0	0	0	0	0	0	0
-43,044,128	0	0	0	0	0	0	0	0	0	0
-127,885,776	0	0	0	0	0	0	0	0	0	0
-47,265,735	0	0	0	0	0	0	0	0	0	0
-9,499,568	0	0	0	0	0		0			
-1,516,623	0	0	0	0	0		0			
-10,713,174	0	0	0	0	0	0	0	0	0	0
-304,585	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-116,081,786	0	0	0	0	0		0			
-1,312,204	0	0	0	0	0		0			
0	0	0	0	0	0	629,779,657	0	0	33,484,325	0
-8,055,637	0	0	0	0	0		0			
-30,106	0	0	0	0	0	0	7,923,786	0	0	0
-100,450	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-15,914	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-16,567,682	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-473,741,742	0	0	0	0	0	0	0	0	105,360,164	0
-1,002,038,039	0	0	0	0	0	0	0	0	0	0
0	0	0	0	3,140,302,793	0	0	0	0	0	0
-692,276,432	0	0	0	0	0	0	0	0	0	0
-521,678,569	0	0	0	0	0		0			
-3,608,862	0	0	0	0	0		0			
-10,614,638	0	0	0	0	82,030	0	0	0	0	0
0	0	0	0	0	0		0			
-20,839	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-33,204,042	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-167,754,555	0	0	0	0	0	0	0	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-3,582,021	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-43,882,234	0	0	0	0	0	0	0	0	0	0
-890,868,390	0	0	0	0	0	0	0	0	0	0
-598,211	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-563,856	0	0	0	0	0		0			
-8,223	0	0	0	0	0	0	0	0	0	0
-571,316,514	0	0	0	0	0		0			
-126,407,643	0	0	0	0	0		0			
-2,003,352	0	0	0	0	0		0			
-1,573,275,979	0	0	0	0	0		0			
0	0	0	0	0	0		3,287,468			
0	0	0	0	0	0		796,619			
-160	0	0	0	0	0		0			
0	0	0	0	0	0		61,956			
0	0	0	0	0	0		9,111			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		137,953			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,164	0	0	0	0	0	0	0	0	0	0
-17,151	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	67,805,189	0
0	0	0	0	0	0		0			
-993,614	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,610,496	0	0	0	0	7,573,919		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-9,470,457	0	0	0	0	6,320,025		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		155,039			
0	0	0	0	0	0		4,026,323			
-5,628,729	0	0	0	0	147,629		0			
0	0	0	0	0	473,634	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	23,951,658	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	70,221,193	0
0	0	0	0	0	0	0	0	0	0	0
-23,806,414	0	0	0	0	15,084,404		0			
0	0	0	0	0	0		4,572,540			
-574,462	0	0	0	0	306,170		253,013			
0	0	0	0	0	0		329,073			
0	0	0	0	0	0		0			
0	0	0	0	0	521,700	0	0	0	0	0
-6,401	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-186,792	0	0	0	0	75,990		0			
0	0	0	0	0	0	0	0	0	2,562,987	0
0	0	0	0	0	0		102,270			
-16,821,170	0	0	0	0	12,786,674	0	94,154	0	43,596,751	0
0	0	0	0	0	0		0			
-2,046,818	0	0	0	0	723,336		0			
0	0	0	0	0	455,704	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	19,461,157	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-7,496	0	0	0	0	6,655		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	88,966,367	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		106,363			
0	0	0	0	0	0		0			
-842,227	0	0	0	0	0		84,111			
0	0	0	0	0	0		163,800			
0	0	0	0	0	0		0			
-1,138,756	0	0	0	0	59,243		4,221,467			
0	0	0	0	0	224	0	716	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-3,624,376	0	0	0	0	1,589,556		0			
0	0	0	0	0	55,615	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,223,592	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	354,784	0	0	0	0	0
-55,019,725	0	0	0	0	10,518,080	0	31,958,729	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	285,592,365	0
0	0	0	0	0	0	0	0	0	39,208,535	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,670,787	0	0	0	0	8,056,699	0	0	0	0	0
-4,472	0	0	0	0	2,383		0			
0	0	0	0	0	0		0			
0	0	0	0	0	746,112,281	0	0	0	0	0
-14,229	0	0	0	0	103,116	0	0	0	0	0
-477,622	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-13,400,489	0	0	0	0	7,282,910	0	0	0	0	0
-911,785	0	0	0	0	12,871		0			
-43,232,251	0	0	0	0	19,520,556		0			
-90,988,545	0	0	0	0	61,253,055	0	5,044,180	0	0	0
-60,160,184	0	0	0	0	42,281,032	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-109,101	0	0	0	0	60,197		0			
0	0	0	0	0	0		70,512			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-19,761,829	0	0	0	0	12,559,009		0			
-952,370	0	0	0	0	157,534		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-129,231,218	0	0	0	0	0	0	0	0	0	0
-796,166,073	0	0	0	0	0	0	0	0	70,255,177	0
0	0	0	0	0	0	0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-5,599,728	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-548,021,875	0	0	0	0	0	0	0	0	0	0
-25,076,254	0	0	0	0	13,757,737	0	0	0	0	0
-427,486	0	0	0	0	317,094		0			
0	0	0	0	0	0	0	0	0	11,862,182	0
-1,862,802	0	0	0	0	0	0	0	0	0	0
-409,889	0	0	0	0	368,767		0			
-578,184	0	0	0	0	179,068		0			
-777,607	0	0	0	0	632,830		0			
-5,307,626	0	0	0	0	2,838,544		0			
-26,356,729	0	0	0	0	11,860,033	0	0	0	53,068,840	0
-3,350,424	0	0	0	0	113,202		0			
-244,515	0	0	0	0	54,465		53,484			
0	0	0	0	0	0		0			
-21,220,772	0	0	0	0	13,741,084		0			
-3,763,090	0	0	0	0	0		0			
-5,799,595	0	0	0	0	959,328		0			
0	0	0	0	0	0	0	0	0	0	0
-1,054,933	0	0	0	0	954,762		0			
0	0	0	0	0	0	0	10,315,414	0	0	0
-350,974,400	0	0	0	0	163,656,801		0			
-326,072	0	0	0	0	0	0	0	0	0	0
-135,750,516	0	0	0	0	8,645,078	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	7,816,686	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-15,788,618	0	0	0	0	0	0	0	0	0	0
-167,542,266	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-1,211,336	0	0	0	0	0	0	0	0	39,781,041	0
-188,742,954	0	0	0	0	0	0	0	0	241,313,504	0
-4,523,587	0	0	0	0	1,838,501	0	0	0	0	0
-71,203,947	0	0	0	0	29,669,640	0	5,637,110	0	0	0
-34,374,415	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-48,786	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		5,598			
0	0	0	0	0	0		0			
-244,078	0	0	0	0	244,266		0			
-3,924,808	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-23,580	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-845,324	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-331,342,032	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,883,762,527	0	0	0	0	0	0	0	0	0	0
-659,964,302	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-306,881	0	0	0	0	0		0			
-35,368,522	0	0	0	0	4,442,072	0	0	0	42,416,322	0
-9,986,429	0	0	0	0	18,110	0	3,789,415	0	0	0
-2,563,424	0	0	0	0	408,297	0	3,364,887	0	0	0
-656,938	0	0	0	0	1,785	0	1,190,934	0	0	0
-8,548,277	0	0	0	0	2,164,270		6,864,434			
-9,629,140	0	0	0	0	7,574		12,789,058			
-5,539,820	0	0	0	0	702,035	0	5,394,004	0	0	0
-10,789,258	0	0	0	0	1,258,475		5,527,499			
-15,697,696	0	0	0	0	5,578,259		325,714			
-11,160,821	0	0	0	0	1,964,366		11,680,679			
-1,848,345	0	0	0	0	870,347		0			
-280,561,615	0	0	0	0	10,539,168	0	11,381,471	0	0	0
-3,139,478	0	0	0	0	365,559		16,544			
-27,223,213	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		200,000			
-9	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		18,556,503			
0	0	0	0	0	0	0	8,575	0	18,358,381	0
-6,751,824	0	0	0	0	979,229	0	413,879	0	0	0
-7,837,895	0	0	0	0	4,232,415	0	586,204	0	0	0
-1,098,663	0	0	0	0	0		4,987,127			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	7,300,676	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	51,014	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		242,151			
-7,500,822	0	0	0	0	2,147,459	0	0	0	0	0
-4,152,876	0	0	0	0	265,256		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-466,820	0	0	0	0	266		0			
-2,835,204	0	0	0	0	48,806	0	0	0	0	0
-1,552,409	0	0	0	0	213,016		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,929,800	0	0	0	0	198,076		0			
-3,346,599	0	0	0	0	370,138		0			
0	0	0	0	0	0		0			
-2,291,076	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-4,797	0	0	0	0	69		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	109,392	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,250,547	0	0	0	0	73,403	0	0	0	0	0
-1,651,574	0	0	0	0	684,714		0			
-1,987,626	0	0	0	0	966,123		0			
-139,774	0	0	0	0	0	0	0	0	7,206,432	0
0	0	0	0	0	0		27,743,233			
0	0	0	0	0	5,945,751		0			
-3,087,627	0	0	0	0	200,555	0	0	0	0	0
0	0	0	0	0	15,308	0	0	0	0	0
-3,964,284	0	0	0	0	453,834		0			
-3,542	0	0	0	0	0		762,431			
-3,557,272	0	0	0	0	0	0	0	0	6,874,099	0
-236,448	0	0	0	0	0		0			
0	0	0	0	0	0		8,280,753			
-11,520,953	0	0	0	0	44,459	0	0	0	0	0
-6,639,816	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		1,827,255			
0	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		581,936			
0	0	0	0	0	0		861,090			
0	0	0	0	0	0		575,826			
0	0	0	0	0	0		4,962,676			
0	0	0	0	0	0		358			
0	0	0	0	0	0		1,828			
-2,250,454	0	0	0	0	72,508		0			
0	0	0	0	0	0		0			
-1,207,561	0	0	0	0	0		0			
0	0	0	0	0	0		720,891			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		162			
-7,468,280	0	0	0	0	2,446	0	2,569,927	0	0	0
0	0	0	0	0	0		169,840			
0	0	0	0	0	0		0			
0	0	0	0	0	0		3,177,098			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-17,881	0	0	0	0	0		0			
0	0	0	0	0	0		27,226			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		15,894,544			
-241,881	0	0	0	0	0		5,284			
0	0	0	0	0	0		1,833,629			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		377,068			
0	0	0	0	0	0		11,049,206			
0	0	0	0	0	0		24,605			
0	0	0	0	0	0		47,569			
0	0	0	0	0	0		2,012,338			
0	0	0	0	0	0		1,402,987			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-89,947,306	0	0	0	0	4,033,792		0			
-25,924	0	0	0	0	0		0			
0	0	0	0	0	136,063	0	39,831,656	0	0	0
0	0	0	0	0	0		3,152,265			
0	0	0	0	0	0		1,716,995			
0	0	0	0	0	0		1,574,086			
0	0	0	0	0	0		13,407			
-775,239	0	0	0	0	43,926		0			
-1,938,467	0	0	0	0	270,923		0			
0	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-3,665,144	0	0	0	0	1,281,290	0	0	0	0	0
-2,252,383	0	0	0	0	94,847		0			
-361,549	0	0	0	0	26,711		0			
-441,915	0	0	0	0	125,285	0	0	0	0	0
-1,784,856	0	0	0	0	0		0			
-72,202	0	0	0	0	62,212	0	0	0	0	0
0	0	0	0	0	0		439,998			
-445,184	0	0	0	0	33,784	0	0	0	0	0
-107,242	0	0	0	0	0		0			
-2,976,099	0	0	0	0	984,974	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-176,977	0	0	0	0	145,116		0			
0	0	0	0	0	0		32,285,930			
0	0	0	0	0	9,755,727	0	0	0	0	0
-16	0	0	0	0	0		46,194			
-4,114,887	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-616,557	0	0	0	0	0		0			
-32,379	0	0	0	0	0		254,198			
0	0	0	0	0	809,293		0			
0	0	0	0	0	27,298	0	0	0	0	0
-5,919	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		931,511			
-1,074,383	0	0	0	0	98	0	0	0	0	0
-65,790	0	0	0	0	0		0			
-173,855	0	0	0	0	0	0	0	0	29,207,988	0
0	0	0	0	0	0		19,784			
0	0	0	0	0	40,715	0	0	0	0	0
-494,828	0	0	0	0	51		0			
0	0	0	0	0	0		0			
0	0	0	0	0	4,074,719	0	0	0	0	0
-2,583,755	0	0	0	0	2,120,105		0			
-3,800	0	0	0	0	2,624	0	1,176,656	0	25,791,749	0
0	0	0	0	0	0		32,617,054			
0	0	0	0	0	5,981		10,814,011			
0	0	0	0	0	0		0			
0	0	0	0	0	0		15,390,661			
0	0	0	0	0	71,803	0	0	0	0	0
-463,650	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,630,004	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		3,560,773			
-534,716	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,258	0	0	0	0	0		0			
-53,886	0	0	0	0	0		0			
0	0	0	0	0	0		6,379,268			
-70,880	0	0	0	0	975	0	0	0	0	0
0	0	0	0	0	0		1,408,444			
-3,272	0	0	0	0	1,804	0	0	0	0	0
-398,397	0	0	0	0	52,500		2,039,460			
0	0	0	0	0	0		0			
0	0	0	0	0	0		259,648			
0	0	0	0	0	0		0			
-313,630	0	0	0	0	58,861		0			
0	0	0	0	0	107,471	0	0	0	0	0
0	0	0	0	0	3,127,278		5,174,355			
0	0	0	0	0	0		4,717,589			
-39,466	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,372	0	0	0	0	0		0			
0	0	0	0	0	0		4,480,758			
0	0	0	0	0	5,992	0	13,086,126	0	0	0
-9,188,627	0	0	0	0	0	0	0	0	0	0
-411,237	0	0	0	0	1,517		0			
0	0	0	0	0	15,230	0	0	0	0	0
-522,747	0	0	0	0	449,997		722,017			
0	0	0	0	0	0		6,809,450			
0	0	0	0	0	0		0			
0	0	0	0	0	1,691,647	0	0	0	0	0
-2,556,802	0	0	0	0	625,775		0			
0	0	0	0	0	0		0			
-2,773,787	0	0	0	0	21,375	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,602,741	0	0	0	0	2,203,318		170,136			
0	0	0	0	0	0	0	0	0	0	0
-87,754,005	0	0	0	0	8,172,249	0	1,604,547	0	0	0
-32,245,027	0	0	0	0	7,643,539		28,048			
-15,922,439	0	0	0	0	4,492,750		275,673			
-1,770,612	0	0	0	0	994,715	0	0	0	0	0
0	0	0	0	0	0		0			
-13,275,041	0	0	0	0	3,535,039	0	0	0	0	0
-14,064	0	0	0	0	0		0			
0	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-6,594,582	0	0	0	0	0	0	756,956	0	0	0
-3,857,183	0	0	0	0	1,768,075	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-1,881,026	0	0	0	0	375,779		0			
-1,709,448	0	0	0	0	524,833		0			
-1,068,224	0	0	0	0	139,557	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-5,377,894	0	0	0	0	0		656,568			
-12,215,103	0	0	0	0	682,335	0	0	0	0	0
-4,999,300	0	0	0	0	0		0			
-9,048,117	0	0	0	0	649,905		0			
-4,070,787	0	0	0	0	2,342,772		0			
-11,017,855	0	0	0	0	0		1,451,453			
-3,890,077	0	0	0	0	1,147,015		0			
0	0	0	0	0	0	0	0	0	0	0
-6,945,730	0	0	0	0	1,910,675	0	234,004	0	0	0
-4,199,477	0	0	0	0	2,934	0	0	0	0	0
-3,571,916	0	0	0	0	863,949		0			
-1,467,560	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	154,526	0	23,820,343	0
0	0	0	0	0	0		0			
-41,404,901	0	0	0	0	11,111,577	0	0	0	0	0
-7,571,887	0	0	0	0	994,829	0	0	0	0	0
0	0	0	0	0	0		0			
-2,358	0	0	0	0	50	0	0	0	0	0
-47,010,838	0	0	0	0	9,840,025	0	67,752	0	0	0
-1,094	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-13,847,939	0	0	0	0	870,154	0	0	0	0	0
0	0	0	0	0	0		0			
-1,439,436	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	54,202	0	0	0	0	0
-3,117,801	0	0	0	0	0		0			
-5,105,109	0	0	0	0	736,748	0	4,290,175	0	0	0
0	0	0	0	0	0		625,444			
0	0	0	0	0	0		9,934,923			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		250,653			
0	0	0	0	0	0		23,929,583			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-2,423,889	0	0	0	0	0		3,771,830			
0	0	0	0	0	0		2,254,827			
0	0	0	0	0	0		1,866,982			
0	0	0	0	0	0		1,255,911			
0	0	0	0	0	0		956,680			
0	0	0	0	0	0		3,061			
0	0	0	0	0	0		323,124			
-109,092	0	0	0	0	0		14,732,212			
-242,453	0	0	0	0	0		4,810,648			
0	0	0	0	0	0		262,000			
0	0	0	0	0	0		4,695,920			
0	0	0	0	0	0	0	93,414	0	0	0
-49,071	0	0	0	0	35	0	16,958,402	0	0	0
0	0	0	0	0	0		8,513,707			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		320,614			
0	0	0	0	0	0		10,334			
-724,527	0	0	0	0	77,053		5,506,930			
-740,960	0	0	0	0	91,583	0	7,154,432	0	0	0
0	0	0	0	0	0		14,900			
0	0	0	0	0	0		44,450			
-583,975	0	0	0	0	247,469	0	43,296	0	0	0
-12,300	0	0	0	0	100,919	0	0	0	0	0
0	0	0	0	0	0		5,598,337			
-11,000,405	0	0	0	0	2,012,446	0	32,059,073	0	0	0
-976,558	0	0	0	0	201,965	0	55,183,099	0	0	0
-1,625,061	0	0	0	0	169,654	0	3,377,813	0	0	0
-1,274,855	0	0	0	0	191,712	0	263,821	0	0	0
0	0	0	0	0	0	0	0	0	5,996,804	0
0	0	0	0	0	0	0	0	0	104,667,684	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-474,140	0	0	0	0	17,517		49,963			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-222,184	0	0	0	0	222,184		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-4,340,339	0	0	0	0	879,981	0	0	0	0	0
-3,602,301	0	0	0	0	585,817	0	0	0	0	0
0	0	0	0	0	0		0			
-916,500	0	0	0	0	0	0	0	0	0	0
-102,549	0	0	0	0	10,619		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-784	0	0	0	0	0		0			
0	0	0	0	0	0		5,679,681			
-103	0	0	0	0	46		0			
-21,190,602	0	0	0	0	19,662	0	0	0	0	0
-2,879,926,288	0	0	0	0	453,555,256	0	32,615,591	0	0	0
-1,673,409	0	0	0	0	3,432		0			
-2,061,271	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-845,336,031	0	0	0	0	141,770,899	0	0	0	0	0
0	0	0	0	0	0		0			
-130,118,655	0	0	0	0	20,394,672		131,236			
0	0	0	0	0	0	0	0	0	258,469,826	0
-17,517,381	0	0	0	0	1,905,911		0			
-3,069,699	0	0	0	0	258,473		0			
-6,194,939	0	0	0	0	475,931	0	0	0	0	0
-2,026,215	0	0	0	0	824,357	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,465,737	0	0	0	0	1,481,474	0	6,647,112	0	0	0
-34,908,310	0	0	0	0	3,647,207	0	0	0	0	0
-11,283,072	0	0	0	0	955,014	0	0	0	0	0
0	0	0	0	0	0	0	236,637	0	0	0
-454,858,227	0	0	0	0	7,046,186	0	0	0	0	0
-2,429,618	0	0	0	0	218,833		0			
-17,670,734	0	0	0	0	36,226	0	0	0	0	0
-13,841,586	0	0	0	0	3,272,107	0	0	0	0	0
-46,632,772	0	0	0	0	160,732	0	0	0	0	0
-22,895,930	0	0	0	0	2,064,050		0			
-147,930,455	0	0	0	0	51,677,029	0	4,497,879	0	0	0
-226,931,957	0	0	0	0	65,794,491	0	0	0	0	0
-134,646,871	0	0	0	0	31,703,369	0	3,553,677	0	0	0
-3,265,300	0	0	0	0	1,109,217	0	0	0	0	0
-1,655,725	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-45,885,860	0	0	0	0	8,549,904	0	0	0	0	0
-25,377,042	0	0	0	0	641,048		32,644,706			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	703,117	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-17,546,003	0	0	0	0	460,354		0			
-7,510	0	0	0	0	18		0			
0	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-41,487	0	0	0	0	132	0	0	0	0	0
-1,700,449	0	0	0	0	574		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,784,154	0	0	0	0	0		0			
-12,775,047	0	0	0	0	507,592	0	0	0	0	0
-1,289,748	0	0	0	0	20,043		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-112,840	0	0	0	0	70		0			
0	0	0	0	0	0		0			
-334,970	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	2,767,893,160	0
-2,072,413,538	0	0	0	0	0	0	0	0	0	0
-109,127,720	0	0	0	0	0	0	0	0	0	0
-5,761,592	0	0	0	0	1,164,215	0	0	0	6,809,854	0
0	0	0	0	0	0		0			
-821,140	0	0	0	0	0		0			
-2,269,276	0	0	0	0	0		0			
-53,942,117	0	0	0	0	27,380,387	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-87,274,905	0	0	0	0	13,089,426	0	7,023,043	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	8,127,918	0
0	0	0	0	0	0		0			
-12,152,789	0	0	0	0	0	0	21,072,968	0	0	0
0	0	0	0	0	0	0	0	0	58,061,384	0
0	0	0	0	0	0		0			
-9,704,911	0	0	0	0	2,541,256	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,654,275	0	0	0	0	58,281	0	0	0	0	0
0	0	0	0	0	0	0	0	0	75,048,732	0
-2,640,520,523	0	0	0	0	81,660,428	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,744,095,909	0	0	0	0	531,808,458	0	0	0	0	0
-613,458,770	0	0	0	0	64,928,021	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-9,863,942	0	0	0	0	0		0			
-11,399,545	0	0	0	0	0		0			
-1,233,699	0	0	0	0	368,607	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-13,149,030	0	0	0	0	0		0			
-475	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-301,499,097	0	0	0	0	32,054,514	0	20,760,764	0	0	0
-30,728,716	0	0	0	0	240,066	0	0	0	0	0
-5,699,721	0	0	0	0	1,995,100	0	0	0	0	0
-2,796,069	0	0	0	0	0	0	0	0	0	0
-24,962,191	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,725,583	0	0	0	0	0		0			
-11	0	0	0	0	612,558	0	15,228,464	0	0	0
0	0	0	0	0	0	0	6,848,336	0	0	0
-50,174	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-84,878,698	0	0	0	0	0	0	0	0	0	0
-1,428,094	0	0	0	0	98,326	0	0	0	0	0
-11,383,009	0	0	0	0	11,796	0	0	0	23,987,555	0
-40,902,647	0	0	0	0	1,904,321	0	0	0	0	0
0	0	0	0	0	0		0			
-27,763,375	0	0	0	0	0	0	0	0	0	0
-76,661,321	0	0	0	0	0	0	0	0	0	0
-95,777,229	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-33,085,748	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-759,205	0	0	0	0	74,770		0			
-1,986,634	0	0	0	0	2,256	0	0	0	0	0
-818,339	0	0	0	0	94,438	0	0	0	0	0
-13,234	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-3,903	0	0	0	0	617		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-13	0	0	0	0	0	0	0	0	0	0
-2,995,737	0	0	0	0	9,975	0	0	0	0	0
-26,142,145	0	0	0	0	11,247,128	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-4,887,754	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-93,549	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-890,784	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-133,817	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,720,191,815	0	0	0	0	0		0			
0	0	0	0	0	652,371	0	0	0	37,223,258	0
-4,783,863	0	0	0	0	918,170	0	0	0	0	0
-529,115	0	0	0	0	1,277,100	0	592,258	0	0	0
-5,103,676	0	0	0	0	729,093	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-4,087,235	0	0	0	0	278,735	0	0	0	0	0
-763,376	0	0	0	0	269,330	0	0	0	0	0
0	0	0	0	0	0		65,931			
-8,420	0	0	0	0	0	0	0	0	0	0
-98,522	0	0	0	0	1,459		388,349			
-4,591,938	0	0	0	0	368,354	0	0	0	0	0
-452,039	0	0	0	0	118,381	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-14,060,615	0	0	0	0	1,753,644	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-181,129	0	0	0	0	49	0	0	0	0	0
0	0	0	0	0	0		0			
-31,853,091	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-11,277	0	0	0	0	6,470	0	0	0	0	0
0	0	0	0	0	0		0			
-1,323,521	0	0	0	0	252,360	0	0	0	0	0
-58,531,113	0	0	0	0	21,164,771	0	0	0	0	0
-46,735,796	0	0	0	0	8,827,225		10,396,083			
-68,844,468	0	0	0	0	29,163,338	0	0	0	0	0
-27,214,061	0	0	0	0	1,320,562	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-64,123,320	0	0	0	0	20,032,387	0	0	0	0	0
-3,949,901	0	0	0	0	15,412	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-61,337,904	0	0	0	0	8,526,900	0	0	0	0	0
-484,983	0	0	0	0	23,297	0	0	0	0	0
0	0	0	0	0	0	0	18,551,495	0	0	0
-61	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,080	0	0	0	0	0	0	0	0	0	0
-7,754,783	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-2,091,420	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-133,933	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-223	0	0	0	0	0	0	0	0	0	0
-4,809,785	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-8,144,289	0	0	0	0	0	0	0	0	0	0
-8,639,989	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-1,380,799	0	0	0	0	0	0	0	0	0	0
-12,366,771	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-540,289	0	0	0	0	0	0	0	0	0	0
-2,091,158,115	0	0	0	0	0	0	0	0	25,795,146	0
-2,552,942,714	0	0	0	0	0	0	0	0	0	0
-44,683,386	0	0	0	0	0	0	0	0	0	0
-3,800,144	0	0	0	0	0	0	0	0	0	0
-467,710,076	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-544,932	0	0	0	0	544,932		0			
0	0	0	0	0	0		0			
-30,389,680	0	0	30,389,680	0	0		0			
-16,608,667	0	0	16,608,667	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,554,643	0	0	5,554,643	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	4,996,706	0	0	0	0	0	1,283,729	0	42,063,721	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	-5,577,500	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		15,872,884			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		5,780,000			
0	0	0	0	0	0		526,500			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	200,801,204	0
0	0	0	0	0	0	0	0	0	0	0
-839,210	0	0	839,210	0	0		699,672			
0	0	0	0	0	0		2,100,936			
-2,720,000	0	0	2,720,000	0	0		9,780,631			
0	0	0	0	0	0	0	0	0	118,943	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-4,796,148	0	0	4,796,148	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-177,135,382	0	0	160,355,144	0	16,780,238	0	0	0	0	0
-16,979,339	0	0	16,979,339	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-749,971	0	0	749,971	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	-209,415,882	0
0	0	0	0	0	0	0	0	0	215,787,658	0
0	0	0	0	0	0	0	0	0	0	0
17,806	0	0	-17,806	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
41,355	0	0	-41,355	0	0	0	0	0	0	0
-29,031,590	0	0	0	0	29,031,590	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-5,336,537	0	0	0	0	5,336,537	0	0	0	0	0
-5,307,766	0	0	0	0	5,307,766	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-23,741	0	0	23,741	0	0		0			
-30,159	0	0	30,159	0	0		0			
0	0	0	0	0	0		0			
-24,981	0	0	24,981	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	233,747,547	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	794,967	0	0	0
0	0	0	0	0	0		876,595			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-101,975,451	0	0	101,975,451	0	0		0			
-59,124,303	0	0	59,124,303	0	0		0			
-1,653,424,991	0	0	1,653,424,991	0	0	0	0	0	0	0
-4,129,224,575	0	0	4,129,224,575	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-581,386,089	0	0	581,386,089	0	0		0			
-123,267,028	0	0	123,267,028	0	0	0	0	0	0	0
-4,225,261,256	0	0	4,225,261,256	0	0	0	6,150,846	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		495,000			
0	0	0	0	0	0	0	218,271	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,986,521			
-577,026,772	0	0	2,885,721,915	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-31,370,880	0	0	31,370,880	0	0		0			
0	0	0	0	0	0		639,150			
0	0	0	0	0	0		0			
-89,534,983	0	0	89,534,983	0	0		0			
-96,741,105	0	0	96,741,105	0	0		0			
-32,337,300	0	0	32,337,300	0	0		0			
-33,890,344	0	0	33,890,344	0	0		6,273,979			
-447,601,578	0	0	447,601,578	0	0	0	10,744,159	0	0	0
-1,284,220,898	0	0	1,284,220,898	0	0		50,065,670			
-375,429	0	0	375,429	0	0	0	10,254,045	0	0	0
-359,617,761	0	0	359,617,761	0	0		216,631,184			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-12,423	0	0	12,423	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	71,873,148	0	-71,873,148	0	0	0	0	0	0	0
-248,183,467	0	0	248,183,467	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-391,335	0	0	391,335	0	0		0			
-68,710,048	0	0	68,710,048	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-5,670,821	0	0	5,670,821	0	0		14,834,549			
-678,531	0	0	678,531	0	0		798,036			
-6,719,145	0	0	6,719,145	0	0		170,008,015			
0	0	0	0	0	0		924,870			
-3,097,989	0	0	3,097,989	0	0	0	521,374	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-220,689	0	0	220,689	0	0		11,332,054			
-1,056,241	0	0	1,056,241	0	0	0	-106,805,215	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	4,760,240,528	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,134,255,973	0	0	1,134,255,973	0	0		0			
0	-286,623,469	0	0	0	0		0			
-408,153,387	0	0	408,153,387	0	0		0			
-47,991	0	0	47,991	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-2,364,568,863	0	0	2,364,568,863	0	0		0			
-1,706,364,453	0	0	1,706,364,453	0	0		0			
-940	0	0	0	0	940		0			
-1,144,136,120	0	0	1,144,136,120	0	0		0			
-28,199,880	0	0	28,199,880	0	0		0			
-10,754,183,877	0	0	10,754,183,877	0	0	0	0	0	0	0
0	4,016,234,323	0	-4,016,234,323	0	0	0	0	0	0	0
0	758,275,044	0	-758,275,044	0	0	0	0	0	0	0
0	1,161,582,199	0	-1,161,582,199	0	0	0	0	0	0	0
-166,196,345	0	0	166,196,345	0	0		0			
-18,348,119	0	0	18,348,119	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		15,721,356			
0	0	0	0	0	0		1,153,820			
-688,898	0	0	688,898	0	0		0			
0	0	0	0	0	0	0	72,085,694	0	465,947,319	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		120,916,065			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-110,407,981	0	0	110,407,981	0	0		0			
0	0	0	0	0	0		0			
-360,731,589	0	0	360,731,589	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-1,124,170	0	0	1,124,170	0	0		0			
0	0	0	0	0	0		0			
-2,481,559,331	0	0	2,481,559,331	0	0		0			
-116,852,962	0	0	116,852,962	0	0		0			
0	0	0	0	0	0		0			
-715,215,474	0	0	715,215,474	0	0		0			
-13,505,799	0	0	13,505,799	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,856,000	0	0	2,856,000	0	0		0			
0	0	0	0	0	0	0	4,990,979	0	0	0
-118,044,060	0	0	118,044,060	0	0		0			
0	690,467,893	0	-690,467,893	0	0	0	0	0	0	0
0	0	0	-4,294,733,930	0	0	0	-5,193,851	0	0	0
-469,932	0	0	469,932	0	0		0			
-37,930,755	0	0	37,930,755	0	0		0			
-41,689	0	0	41,689	0	0		0			
0	2,662,498,470	0	-2,662,540,159	0	0	0	0	0	0	0
-4,283,082,901	0	0	4,283,082,901	0	0	0	5,168,254	0	0	0
-772,671,683	0	0	772,671,683	0	0	0	60,525	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-91,094	0	0	0	0	91,094	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-6,577,832	0	0	6,577,832	0	0		0			
-9,594,779	0	0	9,594,779	0	0	0	0	0	0	0
-15,359,530	0	0	15,359,530	0	0		0			
-10,049,574	0	0	10,049,574	0	0		0			
-615,726	0	0	615,726	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-11,901,403	0	0	0	0	11,901,403		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		594,552			
0	0	0	0	0	0		105,187,980			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	3,942,794	0
-56,730,139	0	0	56,730,139	0	0	0	34,440,472	0	0	0
0	0	0	0	0	0	0	1,905,403	0	0	0
0	0	0	0	0	0		614,600			
0	0	0	0	0	0		5,025,488			
-34,846,958	0	0	34,846,958	0	0		0			
-3,073,850	0	0	0	0	3,073,850	0	0	0	0	0
-190,099,336	0	0	0	0	190,099,336	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-13,290,922	0	0	0	0	13,290,922	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-283	0	0	0	0	283	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-203,617,117	0	0	0	0	203,617,117	0	0	0	0	0
-403,226	0	0	0	0	403,226	0	0	0	0	0
-126,279,698	0	0	0	0	126,279,698	0	0	0	0	0
-202,560	0	0	0	0	202,560	0	0	0	0	0
-1,108,118	0	0	0	0	1,108,118	0	0	0	0	0
-506,912	0	0	0	0	506,912	0	0	0	0	0
-102,939	0	0	0	0	102,939	0	0	0	0	0
-202,067,950	0	0	0	0	202,067,950	0	0	0	0	0
-6,092,182	0	0	0	0	6,092,182	0	0	0	0	0
-21,796,734	0	0	0	0	21,796,734	0	0	0	0	0
-47,917,786	0	0	0	0	47,917,786	0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-4,636,292	0	0	4,636,292	0	0		0			
-259,869	0	0	259,869	0	0		0			
-2,764,494	0	0	2,764,494	0	0	0	-105,487,696	0	0	0
-12,365,028	0	0	12,365,028	0	0		0			
0	0	0	0	0	0		0			
-3,000	0	0	3,000	0	0		0			
-770,587	0	0	770,587	0	0		0			
-2,533,050	0	0	2,533,050	0	0		0			
-3,761,082	0	0	3,761,082	0	0		0			
-15,709,884	0	0	15,709,884	0	0		0			
-380,234	0	0	380,234	0	0	0	0	0	0	0
-14,224,578	0	0	14,224,578	0	0		0			
-508,587	0	0	508,587	0	0		0			
-45,577	0	0	45,577	0	0		0			
-2,117,497	0	0	2,117,497	0	0		0			
-284,350	0	0	284,350	0	0		0			
-580,799	0	0	580,799	0	0		0			
-3,987,983	0	0	3,987,983	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,113,949	0	0	0	0	5,113,949	0	0	0	0	0
0	0	0	0	0	0		0			
-15,418,750	0	0	0	0	15,418,750		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		7,486,281			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		702,794			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-505,505	0	0	505,505	0	0		0			
-47,913,762	0	0	0	0	47,913,762	0	0	0	0	0
-6,663,559	0	0	0	0	6,663,559	0	0	0	0	0
-40,861,282	0	0	0	0	40,861,282	0	0	0	0	0
0	0	0	0	0	0		0			
-790,050	0	0	0	0	790,050	0	0	0	0	0
-6,004,791	0	0	0	0	6,004,791	0	0	0	0	0
-25,945,640	0	0	0	0	25,945,640	0	0	0	0	0
0	0	0	0	0	0		0			
-8,602,390	0	0	0	0	8,602,390	0	0	0	0	0
0	0	0	0	0	0		0			
-3,311,592	0	0	0	0	3,311,592		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-12,043,991	0	0	0	0	12,043,991		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-99,857,558	0	0	99,857,558	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		400,000			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,498,687			
0	0	0	0	0	0		0

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		499,290			
0	0	0	0	0	0		0			
-2,013,848	0	0	2,013,848	0	0		0			
0	0	0	0	0	0		0			
-46,620	0	0	46,620	0	0		0			
-23,005,043	0	0	23,005,043	0	0	0	1,932,807	0	0	0
-3,474,186	0	0	3,474,186	0	0		0			
-458,039,894	0	0	458,039,894	0	0		79,885,346			
-1,004,143	0	0	1,004,143	0	0		0			
-25,121,467	0	0	25,121,467	0	0		0			
-9,779,494	0	0	9,779,494	0	0		0			
-71,999,866	0	0	71,999,866	0	0		17,197,337			
-7,766,277	0	0	7,766,277	0	0		1,136,132			
-3,280,566	0	0	3,280,566	0	0		1,507,328			
-526,933	0	0	526,933	0	0		0			
-2,947,918	0	0	2,947,918	0	0		0			
-1,551,707	0	0	1,551,707	0	0		0			
-4,329,582	0	0	4,329,582	0	0		0			
-93,505,987	0	0	93,505,987	0	0		0			
-6,737,565	0	0	6,737,565	0	0		0			
-1,017,213	0	0	1,017,213	0	0		0			
0	0	0	0	0	0		0			
-4,036,429	0	0	4,036,429	0	0	0	850,388	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-520,518	0	0	520,518	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		4,796,980			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
-3,233,028	0	0	3,233,028	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-73,778	0	0	73,778	0	0		0			
0	0	0	0	0	0		0			
-2,368,037	0	0	2,368,037	0	0		0			
-64,825,951	0	0	64,825,951	0	0		0			
-51,761,828	0	0	51,761,828	0	0		6,196,432			
-629,594	0	0	629,594	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-269,373	0	0	269,373	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-45,740,994	0	0	45,740,994	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-513,883	0	0	513,883	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		40,267,969			
0	0	0	0	0	0		0			
-11,099,467	0	0	11,099,467	0	0		1,861,407			
-14,323,431	0	0	14,323,431	0	0		0			
0	0	0	0	0	0		0			
-8,408,716	0	0	8,408,716	0	0		1,314,651			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-85,292	0	0	85,292	0	0		0			
0	0	0	0	0	0		0			
-66,666,709	0	0	66,666,709	0	0		0			
-6,356,730	0	599,079	6,356,730	0	0	0	520,547	0	0	0
-23,613	0	0	23,613	0	0		4,621,424			
-55,290,546	0	0	55,290,546	0	0		560,851			
-59,385,969	0	0	59,385,969	0	0		0			
-23,753,789	0	0	23,753,789	0	0		84,875			
-6,869,110	0	0	6,869,110	0	0		239,000			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-1,463,020	0	0	0	0	1,463,020	0	0	0	0	0
-1,010,714	0	0	0	0	1,010,714	0	0	0	0	0
0	0	0	0	0	0		0			
0	4,547,717	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,823,902	0	0	1,823,902	0	0		0			
-14,617,405	0	0	14,617,405	0	0		0			
0	0	0	0	0	0		0			
-7,020,536	0	0	7,020,536	0	0		0			
-23,268,154	0	0	23,268,154	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	8,065,450	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-15,632,874	0	0	0	0	15,632,874		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		7,574,961			
0	0	0	0	0	0		0			
0	0	0	0	0	0		473,280			
-46	0	0	46	0	0		0			
-13,669,360	0	0	0	0	13,669,360	0	0	0	0	0
-4,528,024	0	0	0	0	4,528,024	0	0	0	0	0
-13,318,128	0	0	0	0	13,318,128	0	0	0	0	0
-4,022,148	0	0	0	0	4,022,148	0	0	0	0	0
-6,239,341	0	0	0	0	6,239,341	0	0	0	0	0
-65,149,592	0	0	0	0	65,149,592	0	0	0	0	0
-22,249,899	0	0	0	0	22,249,899	0	0	0	0	0
-7,895,122	0	0	0	0	7,895,122	0	0	0	0	0
-972,315	0	0	0	0	972,315	0	0	0	0	0
-43,768,199	0	0	0	0	43,768,199	0	0	0	0	0
-19,927,346	0	0	0	0	19,927,346	0	0	0	0	0
-87,550,981	0	0	0	0	87,550,981	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-36,645,577	0	0	0	0	36,645,577	0	0	0	0	0
-691,902	0	0	0	0	691,902	0	0	0	0	0
-7,367,945	0	0	0	0	7,367,945	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-8,872,830	0	0	0	0	8,872,830	0	0	0	0	0
-3,530,182	0	0	0	0	3,530,182	0	0	0	0	0
-12,295,866	0	0	0	0	12,295,866	0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-1,999,414	0	0	0	0	1,999,414	0	0	0	0	0
-4,219,258	0	0	0	0	4,219,258	0	0	0	0	0
-22,550,713	0	0	0	0	22,550,713	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-23,866,289	0	0	0	0	23,866,289	0	0	0	0	0
-5,790,088	0	0	0	0	5,790,088	0	0	0	0	0
-2,680,178	0	0	0	0	2,680,178	0	0	0	0	0
-11,966,420	0	0	0	0	11,966,420	0	0	0	0	0
-1,897,075	0	0	0	0	1,897,075	0	0	0	0	0
-2,046,238	0	0	0	0	2,046,238	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-4,185,866	0	0	0	0	4,185,866		0			
-6,904,544	0	0	0	0	6,904,544	0	0	0	0	0
-13,509,927	0	0	0	0	13,509,927	0	0	0	0	0
-1,221,017	0	0	0	0	1,221,017	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-7,209,971	0	0	0	0	7,209,971		0			
-1,208,201	0	0	0	0	1,208,201	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,176,393	0	0	7,176,393	0	0		0			
-61,779,381	0	0	61,779,381	0	0		0			
2	0	0	-2	0	0	0	0	0	0	0
-15,650,957	0	0	15,650,957	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,559,492	0	0	1,559,492	0	0		0			
-63,000	0	0	0	0	63,000		0			
-25,737,525	0	0	0	0	25,737,525	0	0	0	0	0
0	0	0	0	0	0		0			
-3,360,000	0	0	0	0	3,360,000	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-5,376,687	0	0	0	0	5,376,687		0			
-2,178,114	0	0	0	0	2,178,114	0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-7,649,180	0	0	0	0	7,649,180	0	0	0	0	0
-10,496	0	0	0	0	10,496		0			
0	0	0	0	0	0		0			
-985,500	0	0	0	0	985,500	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-231,000	0	0	0	0	231,000		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,720,212	0	0	4,720,212	0	0		0			
-6,522,028	0	0	6,522,028	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-14,223,598	0	0	14,223,598	0	0	0	0	0	0	0
-1,711,350	0	0	1,711,350	0	0	0	0	0	0	0
-610,074	0	0	610,074	0	0		0			
0	0	0	0	0	0		0			
-1,184	0	0	1,184	0	0		0			
0	0	0	0	0	0		0			
-26,402,594	0	0	0	0	26,402,594	0	0	0	0	0
0	0	0	0	0	0		0			
-45,297,443	0	0	0	0	45,297,443	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-663,678	0	0	0	0	663,678	0	0	0	0	0
0	0	0	0	0	0		0			
-40,857,277	0	0	0	0	40,857,277	0	0	0	0	0
-3,332,130	0	0	0	0	3,332,130		0			
-16,259,488	0	0	0	0	16,259,488	0	0	0	0	0
0	0	0	0	0	0		0			
-16,425,573	0	0	0	0	16,425,573	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,376,939	0	0	0	0	5,376,939	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-9,248,633	0	0	0	0	9,248,633		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-47,614,362	0	0	0	0	47,614,362	0	0	0	0	0
0	0	0	0	0	0		0			
-7,336,991	0	0	0	0	7,336,991	0	0	0	0	0
-9,513,478	0	0	0	0	9,513,478	0	0	0	0	0
-569,062	0	0	0	0	569,062	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-1,500,260	0	0	0	0	1,500,260		0			
-5,405,450	0	0	0	0	5,405,450	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-2,103	0	0	0	0	2,103		0			
-2,275,806	0	0	0	0	2,275,806	0	0	0	0	0
-4,351,443	0	0	0	0	4,351,443		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-3,270,456	0	0	0	0	3,270,456	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,182,600	0	0	1,182,600	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,897,587	0	0	4,897,587	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,638	0	0	5,638	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,730,088	0	0	4,730,088	0	0		6,398,330			
0	0	0	0	0	0		5,504,688			
-5,561,761	0	0	5,561,761	0	0		1,549,823			
-14,259,514	0	0	14,259,514	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-24,694,695	0	0	24,694,695	0	0		0			
-141,735	0	0	141,735	0	0		0			
-3,959,455	0	0	3,959,455	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,518,037	0	0	2,518,037	0	0		3,952,554			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-3,467,322	0	0	3,467,322	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-206,559,587	0	0	206,559,587	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-378,918	0	0	0	0	378,918		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-13,452,700	0	0	0	0	13,452,700	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-22,881,541	0	0	22,881,541	0	0		0			
-68,782,163	0	0	68,782,163	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		8,023			
-203,675,390	0	0	203,675,390	0	0		0			
-8,085	0	0	8,085	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-34,142	0	0	34,142	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	11,599,457	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-5,733,599	0	0	0	0	5,733,599	0	0	0	0	0
-3,814,348	0	0	0	0	3,814,348	0	0	0	0	0
-328,563	0	0	0	0	328,563	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-814,584	0	0	0	0	814,584	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-18,473	0	0	0	0	18,473	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,858,934	0	0	0	0	3,858,934	0	0	0	0	0
-139	0	0	0	0	139		0			
-584,163	0	0	0	0	584,163	0	0	0	0	0
-614,360	0	0	0	0	614,360	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-342,659	0	0	0	0	342,659	0	0	0	0	0
-251,187,173	0	0	251,187,173	0	0		0			
-1,171	0	0	0	0	1,171		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-6,758	0	0	0	0	6,758	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-549,892	0	0	0	0	549,892	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-69,343	0	0	0	0	69,343	0	0	0	0	0
-4,595,136	0	0	0	0	4,595,136	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-420,854	0	0	0	0	420,854	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-66,507	0	0	0	0	66,507	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	1,096,575	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-17,804,740	0	0	17,804,740	0	0		0			
-2,389,220	0	0	2,389,220	0	0		123,881			
-40,403,595	0	0	40,403,595	0	0	0	1,004,725	0	0	0
-8,911	0	0	8,911	0	0		0			
0	0	0	0	0	0		0			
-234,576,923	0	0	234,576,923	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-140	0	0	140	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	6,038,515	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,049,321	0	0	3,049,321	0	0		0			
-3,278,286	0	0	3,278,286	0	0		0			
0	0	0	0	0	0		0			
-3,634,856	0	0	3,634,856	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0		

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

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

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	25,939,266	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	330,792,373	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-77,407,244	0	0	77,406,869	0	375	0	0	0	0	0
-305	0	0	305	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-124,812,800	0	0	124,812,800	0	0		0			
0	0	0	0	0	0		0			
-37,855,516	0	0	37,855,516	0	0		0			
0	0	0	0	0	0		0			
-29,395,967	0	0	29,395,967	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,888,536	0	0	11,888,536	0	0		0			
-3,679,682	0	0	3,679,682	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	2,064,328	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-5,872	0	0	5,872	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	1,698,481	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9	0	0	9	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-179,982,206	0	0	179,982,206	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	15,478,631	0		0			
0	39,925,523	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-14,942,779	0	0	14,942,779	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	154,233,078	0
0	0	0	0	0	0	0	0	0	8,781,313	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1	0	0	1	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		18			
-100,644,407	0	0	100,644,407	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	-18	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-13	0	0	13	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	1,163,132,135	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0		

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		20,851,407			
0	0	0	0	0	0		1			
0	0	0	0	0	0		0

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-140,676	0	0	140,676	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-12,257,164	0	0	12,257,164	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2	0	0	2	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	160,818,022	0	0	0	0		0			
0	90,642	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	255,811,485	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	20,788,877	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	1,736,454	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	2,668,837	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	56,696,112	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	4,996,706	0	0	0	0	0	1,283,729	0	42,063,721	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-458,002	0	0	458,002	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	89,078,620	0
-9,018,750	0	0	9,018,750	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-75,393,862	0	0	75,393,862	0	0		0			
0	0	0	0	0	0	0	0	0	35,457,384	0
0	0	0	0	0	0	0	0	0	0	0
-141,949,944	0	0	141,949,944	0	0		0			
0	0	0	0	0	0		0			
-62,595,561	0	0	62,595,561	0	0		0			
0	0	0	0	0	0	0	-54,548	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-913,702,985	0	0	913,702,985	0	0		0			
-142,055,256	0	0	142,055,256	0	0		5,086,834			
-1,264,243,617	0	0	1,264,243,617	0	0	0	0	0	529,670,557	0
0	0	0	0	0	0		23,083,935			
-346,603,882	0	0	346,603,882	0	0		0			
-1,954,870,690	0	0	1,954,870,690	0	0		0			
0	0	0	0	0	0		0			
-452,516,012	0	0	452,516,012	0	0		0			
-3,321,093,497	0	0	3,321,093,497	0	0		0			
0	0	0	0	0	0		0			
-92,013,126	0	0	92,013,126	0	0		0			
-90,522,323	0	0	90,522,323	0	0		0			
-285,367,772	0	0	285,367,772	0	0		0			
0	0	0	0	0	0	0	0	0	70,399,149	0
0	0	0	-1,909,716,103	0	1,909,716,104	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
9,018,750	0	0	-9,018,750	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-87,606,796	0	0	87,606,796	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-18,037,501	0	0	18,037,501	0	0		0			
-15,321,954	0	0	15,321,954	0	0		0			
0	0	0	0	0	0		0			
-5,749,812	0	0	5,749,812	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-27,041,472	0	0	27,041,472	0	0	0	0	0	0	0
-10,275,074	0	0	10,275,074	0	0		0			
-6,367,631	0	0	6,367,631	0	0		0			
0	0	0	0	0	0		0			
-2,737,521	0	0	2,737,521	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-13,198,563	0	0	13,198,563	0	0		0			
-9,380,593	0	0	9,380,593	0	0		406,144			
0	0	0	0	0	0		0			
-20,997,939	0	0	20,997,939	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,332,256	0	0	1,332,256	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-10,873,117	0	0	10,873,117	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		6,350,958			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-10,416,156	0	0	10,416,156	0	0		0			
-8,075,525	0	0	8,075,525	0	0		0			
-3,960,073	0	0	3,960,073	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	1,281,409	0
0	0	0	0	0	0	0	0	0	1,421,764	0
0	0	0	0	0	0	0	0	0	511,692	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	605	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	319,340	0
0	0	0	0	0	0	0	0	0	7,095,294	0
0	0	0	0	0	0	0	0	0	1,573,115	0
0	0	0	0	0	0	0	0	0	7,776,293	0
0	0	0	0	0	0	0	0	0	9,506,948	0
0	0	0	0	0	0	0	0	0	4,213,733	0
0	0	0	0	0	0	0	0	0	190,996	0

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

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	484,884	0
0	0	0	0	0	0	0	0	0	493,215	0
0	0	0	0	0	0	0	0	0	1,534,387	0
0	0	0	0	0	0	0	0	0	37,856	0
0	0	0	0	0	0	0	0	0	116,846	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-26,660,589	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-84,726	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-27,622	0	0	-1	0	0	0	0	0	0	0
-36,030	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	-9,993,413	0	0	0	0	0	1,711,639	0	-84,127,442	0
-16,655,688	0	0	16,655,688	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	26,275,418	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-31	0	0	31	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,801,625			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	1,440,000	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	276,225	0	0	0
0	0	0	0	0	0	0	163,384	0	0	0
-50,000	0	0	50,000	0	0	0	50,000	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	95,024,529	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-145,229,681	0	0	145,229,681	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-1,658,531	0	0	1,658,531	0	0		0			
-6,434,725	0	0	6,434,725	0	0	0	53,323,350	0	0	0
0	0	0	0	0	0		0			
-31,003,953	0	0	31,003,953	0	0		0			
0	0	0	0	0	0		0			
84,878,698	0	0	-84,878,698	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	69,870,955	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-2,616	0	0	2,616	0	0		7,746,930			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		17,472			
0	0	0	0	0	0		0			
-205,860,307	0	0	205,860,307	0	0	0	26,030,639	0	0	0
-16,768,625	0	0	16,768,625	0	0		0			
-255,534,440	0	0	255,534,440	0	0		0			
0	0	0	0	0	0		1,023,862			
0	0	0	0	0	0		0			
-124,959,195	0	0	124,959,195	0	0	0	0	0	0	0
-339,382,180	0	0	339,382,180	0	0	0	0	0	0	0
-183,710,146	0	0	183,710,146	0	0		30,157,117			
-180,725,316	0	0	180,725,316	0	0		0			
0	0	0	0	0	0	0	-31,180,978	0	0	0
-741	0	0	741	0	0	0	0	0	553,714,541	0
-324,062,695	0	0	324,062,695	0	0		0			
-78,357,866	0	0	78,357,866	0	0		0			
-162,890,976	0	0	162,890,976	0	0		0			
-362,210,068	0	0	362,210,068	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-441,455,102	0	0	441,455,102	0	0		0			
-751,083,184	0	0	751,083,184	0	0		0			
-209,806,294	0	0	209,806,294	0	0		0			
-242,470,824	0	0	242,470,824	0	0	0	0	0	0	0
-34,152,497	0	0	34,152,497	0	0		595,554			
-11,347,982	0	0	11,347,982	0	0		0			
-509,634,016	0	0	509,634,016	0	0		0			
-267	0	0	267	0	0		0			
-6,985,534	0	4,680,105	6,985,534	0	0		0			
-138	0	0	138	0	0		0			
-1,010,858,858	0	419,519,198	1,010,858,858	0	0		0			
-113,940,380	0	30,489,196	113,940,380	0	0		0			
-773,689,823	0	649,387,175	773,689,823	0	0		0			
-415,136,109	0	282,929,803	415,136,109	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-61,718	0	0	61,718	0	0		0			
-192,577,046	0	0	192,577,046	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	92,269	0	0	0
0	0	0	0	0	0		0			
-8	0	0	8	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	112,962,797	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,899,618			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	28,501,878	0
-466,256,894	0	269,295,827	466,256,894	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-605,725,765	0	0	605,725,765	0	0		0			
-4,548,224,811	0	0	4,548,224,811	0	0		0			
-10,287,768	0	0	10,287,768	0	0	0	0	0	0	0
-18,003,499	0	0	18,003,499	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-23,021,297	0	0	23,021,297	0	0		0			
-314,111,246	0	0	314,111,246	0	0	0	0	0	0	0
-449,648,052	0	0	449,648,052	0	0	0	0	0	0	0
-148,547	0	0	148,547	0	0		0			
-375,848,176	0	0	375,848,176	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,670,330	0	0	11,670,330	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-237,366,736	0	171,372,356	237,366,736	0	0		0			
-727,860,549	0	273,977,038	727,860,549	0	0	0	0	0	0	0
-204,170,011	0	145,905,014	204,170,011	0	0		0			
-533,720,981	0	13,374,498	533,720,981	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-542,527	0	0	542,527	0	0		0			
-74,443,419	0	0	74,443,419	0	0	0	0	0	25,764,747	0
-75,356,714	0	0	75,356,714	0	0	0	0	0	0	0
-11,924,950	0	0	11,924,950	0	0		0			
-4,514,687	0	0	4,514,687	0	0		0			
-8,398,030	0	0	8,398,030	0	0		0			
0	0	0	0	0	0		0			
-27,051,856	0	1,703,240	27,051,856	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,388,474	0	40,746	4,388,474	0	0	0	0	0	0	0
-41,389,675	0	4,176,476	41,389,675	0	0		0			
-37,316,651	0	915,924	37,316,651	0	0		0			
-37,225,429	0	3,724,106	37,225,429	0	0		0			
-9,761,909	0	981,128	9,761,909	0	0		0			
-71,573,891	0	5,799,407	71,573,891	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-11,140,871	0	552,157	11,140,871	0	0		0			
-1,626,943	0	435,354	1,626,943	0	0		0			
-115,040,077	0	10,321,249	115,040,077	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-75,190,690	0	5,387,749	75,190,690	0	0		0			
-6,744,358	0	0	6,744,358	0	0		0			
-332,266	0	0	332,266	0	0		0			
0	0	0	0	0	0		0			
-24,518,407	0	0	24,518,407	0	0		0			
-21,595	0	0	21,595	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		614,731			
0	0	0	0	0	0	0	20,110,918	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	57,886,883	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-2,431,516	0	0	2,431,516	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-86,201,186	0	0	86,201,186	0	0		4,552,687			
-49,369,421	0	0	49,369,421	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-870	0	0	870	0	0		0			
0	0	0	0	0	0		0			
-2,616,562	0	0	2,616,562	0	0		0			
0	0	0	0	0	0		0			
-5,755,076	0	0	5,755,076	0	0		3,257,517			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-3,811	0	0	3,811	0	0		0			
0	0	0	0	0	0		0			
-22	0	0	22	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,313	0	0	1,313	0	0		0			
0	0	0	0	0	0		0			
-27,041,472	0	0	27,041,472	0	0	0	0	0	0	0
-50,138,315	0	0	50,138,315	0	0	0	4,250,050	0	27,065,612	0
-5,140,386	0	0	5,140,386	0	0		0			
0	0	0	0	0	0		0			
-165,781,802	0	0	165,781,802	0	0		317,160			
-8,778,479	0	0	8,778,479	0	0		0			
0	0	0	0	0	0		0			
-17,494,586	0	0	17,494,586	0	0		0			
-6,250,156	0	0	6,250,156	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-917,289	0	0	917,289	0	0		0			
-4,967,728	0	0	4,967,728	0	0		0			
0	0	0	0	0	0	0	0	0	28,956,670	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	16,725,656	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	51,054	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2	0	0	2	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-114,129	0	0	114,129	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,151,832	0	0	5,151,832	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-222,449	0	0	222,449	0	0	0	0	0	0	0
-565	0	0	565	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-87,086	0	0	87,086	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	133,163,518	0
0	0	0	0	0	0	0	0	0	742,677,931	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	301,980	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0	0	0	8,642,080	0
	0	0	0	0	0	0	0	0	7,778,728	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	1,562,572	0
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	766,906,624	0
	0	0	0	0	0	0	0	0	77,418,353	0
	0	0	0	0	0	0	0	0	0	0
	-1	0	0	0	0	1		0		
	0	0	0	0	0	0	0	0	10,885	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	7,922,869	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	1,122,092	0
	0	0	0	0	0	0		0		
	0	0	0	0	0	0	0	0	233,333	0
	0	0	0	0	0	0	0	0	18,591	0
	0	0	0	0	0	0	0	0	1,122,670	0
	0	0	0	0	0	0	0	0	1,113,632	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	44,217,043	0
0	0	0	0	0	0	0	0	0	2,826,190	0
0	0	0	0	0	0	45,182,780	0	0	82,822,349	0
0	0	0	0	0	0	0	0	0	106,450,635	0
0	0	0	0	0	0	0	0	736,811,207	114,558,026	0
-2,829,000	0	0	0	0	2,829,000		0			
0	0	0	0	0	0	0	0	0	262,500	0
0	0	0	0	0	0	0	0	0	312,500	0
0	0	0	0	0	0	0	0	0	18,243,183	0
-15,251	0	0	0	0	15,251	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	2,021,071	0
0	0	0	0	0	0	0	0	0	3,406,615	0
0	0	0	0	0	0	0	0	0	60,000	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	7,633,804	0
0	0	0	0	0	0	0	0	0	3,345,583	0
0	0	0	0	0	0	0	0	0	9,296,643	0
-1,165	0	0	0	0	1,165		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	3,447,857	0
0	0	0	0	0	0	0	0	0	920,238	0
0	0	0	0	0	0	0	0	0	8,890,624	0
-5,006	0	0	0	0	5,006	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	1,514,953	0
-4,270	0	0	0	0	4,270	0	0	0	0	0
0	0	0	0	0	0	0	0	0	571	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,736,050			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	56,696,111	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	589	0
0	0	0	0	0	0	0	0	0	0

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

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	731,571	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	600,000	0
0	0	0	0	0	0	0	0	0	175,205,127	0
0	0	0	0	0	0	0	0	0	558,608,986	0
0	0	0	0	0	0	0	0	0	2,500,000	0
0	0	0	0	0	0		5,705,041			
-147,588	0	0	0	0	147,588		0			
0	0	0	0	0	0	0	0	0	245,488	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	-168,290,258	0	1,000,000,000	0	2,085,511,727	0	-274,029,754	497,392,906	10,437,637,507	0
0	0	0	0	0	0	0	-244,508,839	0	0	0
-8,493,441	0	0	8,493,441	0	0		0			
0	0	0	0	14,129,409	0		0			
-8	0	0	0	0	8		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	101,309	0	0	0	0		0			
0	0	0	0	0	0		240,066,708			
0	0	0	0	396,004,529	0		0			
0	1,314,000,000	0	0	0	0		0			
0	0	0	0	12,549,704	0		0			
0	2,319,894	0	0	0	0		0			
0	0	0	0	0	0		2,417,292			
0	0	0	0	0	0	0	0	0	11,913,652	0
0	0	0	0	0	0		2,024,839			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		899,482			
0	0	0	0	0	0	0	9,501,254	0	0	0
0	0	0	0	0	0		2,846			
0	224	0	0	0	0		0			
0	269,258,403	0	0	0	0		0			
0	538,231,895	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		142,947			
0	0	0	0	0	0		57,705			
0	0	0	0	0	0		104,764			
-188	0	0	0	0	0		0			
-28,552	0	0	0	0	0		0			
-30,821,158	0	0	0	0	0		0			
-2,872,486	0	0	0	0	0		0			
-47,539,426	0	0	0	0	0		0			
-9,781,343	0	0	0	0	0		0			
-26,664,533	0	0	0	0	0		0			
-30,503,982	0	0	0	0	0		0			
-182,392,571	0	0	0	0	0		0			
-20,673,060	0	0	0	0	0		0			
-15,360,763	0	0	0	0	0		0			
-106,561,152	0	0	0	0	0		0			
-20,155,015	0	0	0	0	0		0			
-19,689,095	0	0	0	0	0		0			
-159,183,521	0	0	0	0	0		0			
-26,277,129	0	0	0	0	0		0			
-33,243,807	0	0	0	0	0		0			
-16,287,904	0	0	0	0	0		0			
-4,536,754	0	0	0	0	0		0			
-6,863,373	0	0	0	0	0		0			
-14,446,432	0	0	0	0	0		0			
-68,860,936	0	0	0	0	0		0			
-110,023,379	0	0	0	0	0		0			
-1,844,648	0	0	0	0	0		0			
-1,813,742	0	0	0	0	0		0			
-25,389,979	0	0	0	0	0		0			
-267,991	0	0	0	0	0		0			
-6,422,829	0	0	0	0	0		0			
-3,499,803	0	0	0	0	0		0			
-4,302,862	0	0	0	0	0		0			
-1,489,500	0	0	0	0	0		0			
-48,070,619	0	0	0	0	0		0			
-17,064,943	0	0	0	0	0		0			
-1,883,847	0	0	0	0	0		0			
-18,373,459	0	0	0	0	0		0			
-19,528,896	0	0	0	0	0		0			
-2,343,163	0	0	0	0	0		0			
-247,750,880	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-183,733,088	0	0	0	0	0		0			
-2,575,809	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,846,293	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-2,051,304	0	0	0	0	0		0			
-18,698,562	0	0	0	0	0		0			
-4,625,971	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,208,993	0	0	0	0	0		0			
-54,850,185	0	0	0	0	0		0			
-6,348,022	0	0	0	0	0		0			
-3,423,591	0	0	0	0	0		0			
-4,626,700	0	0	0	0	0		0			
-660,253	0	0	0	0	0		0			
-17,186,784	0	0	0	0	0		0			
-8,409,235	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	1,667,487,635	0	839,454	0	0	0	0
0	0	0	0	0	364,700,995	0	0	0	0	0
-234,305	0	0	0	0	0		0			
-60,332	0	0	0	0	0	0	0	0	0	0
0	0	0	0	7,238,665,958	0	76,948	0	0	50,433,531	243,250,608
0	0	0	0	143,441,636	0	523,782,135	0	2,418,063,674	0	0
0	0	0	0	0	5,516,401,561	0	731,617,093	8,454,461,511	0	19,185,450,542
0	4,066,257,510	0	0	11,239,554,895	0	845,274,868	0	213,920,329	0	0
0	0	0	0	0	360,697,778	0	0	151,417,622	0	0
0	0	0	0	0	0	0	0	0	0	0
-192,556,711	0	0	0	0	2,275,950	0	2,509,329	0	0	0
0	0	0	0	0	0		4,049,453			
-151,130,047	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,504,467	0	0	0	0	220,384		0			
0	0	0	0	0	0		0			
-1,217,303	0	0	0	0	355,360	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-200,060	0	0	0	0	10,340		0			
-269,029	0	0	0	0	13,860		0			
0	0	0	0	0	0		0			
-1,177,691	0	0	0	0	60,775		0			
-490,419	0	0	0	0	25,300		0			
-109,172	0	0	0	0	5,610		0			
-1,956,036	0	0	0	0	98,615		41,268			
-8,856,271	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-354,927,424	0	0	0	0	61,057,890		0			
0	0	0	0	0	0		0			
0	0	0	0	0	2,162,958	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-2,754,542	0	0	0	0	0		0			
-8,828,600	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,289,407	0	0	0	0	0		0			
-1	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-1	0	0	0	0	0		0			
-33,645,818	0	0	0	0	0		0			
-6,146,702	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-55,442,614	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-9	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-22,281,503	0	0	0	0	0		0			
-476,237,621	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-243,851,609	0	0	0	0	0		0			
-16,983	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,029,156	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-55,130,413	0	0	0	0	0		0			
-192,740	0	0	0	0	0		0			
-1,351,125	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-49	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-4,618,948	0	0	0	0	0		0			
-3	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-749,179	0	0	0	0	0		0			
0	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-21,321,770	0	0	0	0	0		0			
0	0	0	0	1,492,882,549	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	138,962,855	0	0	0	0
-35,832,536	0	0	0	0	171,013		0			
0	0	0	0	0	0	0	0	0	0	0
-223,428,062	0	0	0	0	1,590,779	0	42,578,719	0	0	0
-74,315	0	0	0	0	0		0			
-168,566,149	0	0	0	0	1,107,140	0	511,378	0	0	0
-470,726,422	0	0	0	0	2,358,533	0	33,270,235	0	0	0
-831,513	0	0	0	0	0		763,399			
-1,915,831	0	0	0	0	12,829	0	48,877	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-14,613,821	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-312,934	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-496,597	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,457,008	0	0	0	0	0	0	0	0	0	0
0	0	0	0	884,842,871	0	0	6,560,708	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	2,195,562,727	0
0	0	0	0	0	0		0			
0	0	0	914,272,948	0	1,737,970	0	84,277,252	0	0	0
0	0	0	461,989,415	0	-391,989,415	0	0	0	319,404,764	0
0	0	0	0	0	0		1,206,080			
0	0	0	0	0	0		5,896,750			
-116,583,488	437,922,315	0	0	0	0		63,812,738			
-85,053	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-418,958	0	0	0	0	0	0	0	0	0	0
-324,704	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	741,554,258	0	0	0	0		0			
0	23,913,246	0	0	0	0		0			
0	0	0	-696,710,251	6,588,955,494	0	0	0	0	0	0
0	157,002,270	0	0	0	0		0			
0	0	0	0	62,315,280	0		0			
0	2,207,451,595	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	85,483,693	0	0	0	0		0			
0	89,837,018	0	0	0	0		0			
0	41,223,924	0	0	0	0		0			
0	0	0	0	0	0	0	0	90,009,485	0	0
0	0	0	-950,177,995	0	0	0	0	0	0	0
0	0	0	-39,177,746	0	42,002,015	0	0	0	0	0
-5,208,268	265,235,615	0	0	858,044,386	0		1,825,149			
0	68,175,000	0	0	0	0		0			
-21,131,846	0	0	0	0	0		0			
-14,791	0	0	0	0	0		640,206			
-3,185,202,570	6,835,203,553	0	0	1,870,646,216	0		245,109,541			
-522,167,706	312,439,449	0	0	19,326,748	0		42,328,463			
0	135,489,288	0	0	0	0		0			
-884,943,218	5,800,464	0	0	0	0		0			
-11,850	0	0	0	0	0	0	0	0	0	0
0	104,604,528	0	0	0	0		0			
0	13,518,899	0	0	0	0		0			
-59,397,457	-83,992,061	0	962,889,906	0	0	0	10,234,798	0	0	0
-51,004,891	4,682,320	0	0	4,879,841	0		0			
0	13,461,400	0	0	0	0		0			
0	32,072,856	0	0	0	0		0			
0	1,864,576	0	0	0	0		0			
0	0	0	0	0	0		0			
0	5,489,702,261	0	0	-1,163,132,135	0	0	0	0	0	0
0	0	0	0	3,649,774	0		0			
0	748,479,500	0	0	0	0		0			
0	29,496,214	0	0	0	0		0			
0	531,149,252	0	0	0	0	0	0	0	0	0
0	0	0	0	1,714,277,000	0	0	0	0	0	0
0	0	0	-3,408,000,428	0	0	0	0	0	0	0
0	0	0	0	35,535,084	0		0			
0	0	0	0	45,798,097	0		0			
0	3,793,497,350	0	0	0	0		0			
0	130,599,988	0	0	0	0		0			
0	0	0	-34,750,609,346	0	0	0	0	0	0	0
0	23,485,680	0	0	0	0		0			
0	0	0	0	22,008,250	0		0			
-180,629,832	0	0	0	0	0		0			
-271,891,448	0	0	0	0	0	0	0	0	0	0
0	12,217,771,742	0	-2,553,623,075	0	0	0	0	0	0	0
-258,130,583	0	0	0	0	0		0			
-50,486,094	0	0	0	0	0		0			
0	887,611,193	0	0	0	0		0			
0	15,219,781,865	0	0	0	0		53,815,973			
0	4,151,865,374	0	0	0	0		425,065,648			
0	-3,399,654,461	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-30,855,776	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-10,937,668	0	0	0	0	0		0			
-205,545	0	0	0	0	0		0			
0	0	0	0	0	0	0	817,230,658	0	0	0
0	1,818,640,912	0	0	-50,549,113	0	0	0	0	0	0
0	202,151,360	0	0	0	0		0			
0	19,718,975	0	0	0	0		0			
0	0	0	0	1,504,661,701	0	0	0	0	0	0
0	0	0	0	15,686,814,978	0	0	0	0	0	0
0	6,122,994,966	0	0	0	0	0	0	0	0	0
0	894,064,731	0	0	0	0		0			
0	0	0	0	1,090,162,437	0	0	0	0	0	0
0	0	0	0	266,722,110	0		0			
0	0	0	0	2,718,695,502	0	0	0	0	0	0
-192,000,017	0	0	0	0	0		0			
-1,260,332	0	0	0	0	0		0			
0	122,202,480	0	0	0	0		0			
0	805,649,920	0	0	0	0		0			
-44,519,605	0	0	0	0	0		0			
-530,252,440	0	0	0	0	0		0			
0	0	0	0	1,181,015,518	0	0	0	0	0	0
0	18,753,868	0	0	0	0		0			
0	201,197,911	0	0	0	0		0			
0	230,000,676	0	0	0	0		0			
0	1,792,076,006	0	0	0	0		0			
0	4,015,158,931	0	0	0	0		0			
0	19,957,162	0	0	0	0		0			
0	1,110,290,017	0	0	0	0		0			
0	128,005,757	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	29,833,214	0
-102,388,597	0	0	50,081,890	0	52,306,707	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	29,833,214	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-55,488	0	0	0	0	465		58,719			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	952,007,680	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	1,747,964,126	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	2,009,973,138	0	0	0	0	0
0	0	0	0	0	-610,591,860	0	185,594,042	2,144,697,957	0	4,850,735,665
0	0	0	0	0	145,651,541	0	0	61,143,182	0	0
0	0	0	0	0	10,362,894	0	0	0	0	0
-140,822,427	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,094,704	0	0	0	0	1,176,795	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-83,966	0	0	0	0	0		0			
-5,217,146	0	0	0	0	5,124,771		0			
-3,083,088	0	0	0	0	1,471,491		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,447,328	0	0	0	0	4,397,176		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-100,400,473	0	0	0	0	34,169,384	0	0	0	0	0
-331,533,589	0	0	0	0	143,371,797		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-51,729,592	0	0	0	0	37,084,647		0			
0	0	0	0	0	0		0			
-4,499,830	0	0	0	0	4,499,832		57,829			
-4,258,530	0	0	0	0	0		0			
-19,245,555	0	0	0	0	9,222,575		0			
0	0	0	0	0	0		0			
-912,065	0	0	0	0	0		0			
-139,966,979	147,730,398	0	0	0	58,144,950	0	0	0	0	0
-90,346,234	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	7,300,382	0
0	0	0	0	0	0	0	0	0	367,488,616	0
0	0	0	0	0	0	0	0	0	0	0
-8,895,336	0	0	0	0	4,139,063		0			
0	0	0	0	0	0		73			
-46,422,383	0	0	0	0	28,886,034		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-103,748	0	0	0	0	0	0	0	0	27,021,899	0
-9,644,034	0	0	0	0	3,421,767		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,168,747	0	0	0	0	2,447,251		0			
-27,312	0	0	0	0	0		0			
-4,602,345	0	0	0	0	388,589		0			
0	0	0	0	0	0		0			
-1,072	0	0	0	0	233		0			
-12,356,501	0	0	0	0	6,931,284		0			
-39,730,665	0	0	0	0	29,267,730		0			
0	0	0	0	0	0	0	0	0	0	0
-13,526,154	0	0	0	0	6,757,800	0	0	0	0	0
0	0	0	0	0	12,246,650	0	0	0	0	0
-41,183,699	0	0	0	0	22,486,328	0	0	0	0	0
-4,221,274	0	0	0	0	1,571,362	0	0	0	0	0
-27,062,745	0	0	0	0	12,917,755	0	0	0	0	0
-35,391,194	0	0	0	0	15,705,550		0			
-92,732	0	0	0	0	35,992		0			
-5,124,928	0	0	0	0	2,531,938	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-600,479	0	0	0	0	220,220		0			
0	0	0	0	0	0		0			
-18,806,794	0	0	0	0	8,885,825	0	0	0	0	0
-4,185,906	0	0	0	0	1,837,214	0	0	0	0	0
-3,174,179	0	0	0	0	1,741,736	0	0	0	0	0
-48,695,342	0	0	0	0	25,402,618		0			
0	0	0	0	0	0		0			
-29,232	0	0	0	0	18,066	0	0	0	0	0
-803,582	0	0	0	0	437,031	0	0	0	0	0
0	0	0	0	0	0		0			
-6,182,895	0	0	0	0	3,580,373	0	0	0	0	0
-45,251,685	0	0	0	0	24,579,495	0	0	0	0	0
-7,301,821	0	0	0	0	3,374,489	0	0	0	0	0
-37,381,994	0	0	0	0	17,669,887	0	0	0	0	0
-72,893	0	0	0	0	72,893		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,936,139	0	0	0	0	1,717,321		0			
0	0	0	0	0	0	0	0	0	0	0
-3,853,818	0	0	0	0	2,065,693	0	15,350	0	0	0
-4,505,816	0	0	0	0	2,407,394	0	0	0	0	0
-103,965,839	0	0	0	0	52,580,920	0	0	0	0	0
-141,790	0	0	0	0	81,867	0	0	0	0	0
-2,495,975	0	0	0	0	1,436,175	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-637,120	0	0	0	0	367,161	0	0	0	0	0
-1,538,928	0	0	0	0	886,215	0	0	0	0	0
-117,856,165	0	0	0	0	61,576,550	0	0	0	0	0
-15,598,542	0	0	0	0	9,957,108		0			
-7,944,099	0	0	0	0	3,640,614		0			
-167,537	0	0	0	0	61,474		0			
-916,770	0	0	0	0	581,995		0			
-762,017	0	0	0	0	400,957		0			
-32,955,692	0	0	0	0	0	0	2,649,246	0	129,411,044	0
0	0	0	0	0	0	0	0	0	0	0
12,811,431,181	21,551,903,255	0	0	-892,796,001	0	0	0	0	0	0
-67,829,279	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,055,568,867	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,694,617,191	8,827,634,002	0	0	0	0		143,322,872			
-348,704,502	0	0	0	0	0		0			
-12,462,726,683	-21,551,903,261	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
14,750,186,054	-6,007,330,910	0	0	0	0	0	0	0	0	0
67,829,280	0	0	0	0	0	0	0	0	0	0
0	101,890,457	0	0	0	0		0			
0	0	0	0	0	0		116,576			
0	0	0	0	0	0		2,213,567			
0	0	0	0	0	0		13,032			
0	0	0	0	0	0		1,304,970			
0	0	0	0	0	0		31,235			
0	0	0	0	0	0		1,156,381			
-4,227,228	0	0	0	0	378,809	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-10,631,032	0	0	0	0	1,857,902		0			
-16,375,575	0	0	0	0	3,568,620		0			
-8,321,855	0	0	0	0	1,099,278		0			
-2,763,109	0	0	0	0	750,028		0			
0	0	0	0	0	0	0	0	0	0	0
-60,461,092	0	0	0	0	2,776,007	0	0	0	0	0
0	0	0	0	0	680,821,222	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	572,686,364
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

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

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

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

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	116,071		0			
0	0	0	0	0	2,093,778		0			
0	0	0	0	0	1,489,202		0			
0	0	0	0	0	1,164,927		0			
0	0	0	0	0	5,139,066		0			
0	0	0	0	0	1,790,349		0			
0	0	0	0	0	200,109		0			
0	0	0	0	0	17,047,027		0			
0	0	0	0	0	13,946		0			
0	0	0	0	0	5,069,331		0			
0	0	0	0	0	13,748,050		0			
0	0	0	0	0	7,140		0			
0	0	0	0	0	1,544,462		571,368			
0	0	0	0	0	18,259		0			
0	0	0	0	0	17,675		0			
0	0	0	0	0	173,655		0			
0	0	0	0	0	2,535,974		0			
0	0	0	0	0	635,019		0			
0	0	0	0	0	176,833		0			
0	0	0	0	0	717,461		0			
0	0	0	0	0	8,152,764		0			
0	0	0	0	0	17,518,213		0			
0	0	0	0	0	75,690		0			
0	0	0	0	0	2,120,208		0			
0	0	0	0	0	5,011,385		0			
0	0	0	0	0	2,719,769		0			
0	0	0	0	0	6,083,145		1,448,168			
0	0	0	0	0	6,621		0			
0	0	0	0	0	88,343,353		23,283,953			
0	0	0	0	0	145,393		0			
0	0	0	0	0	707,331		0			
0	0	0	0	0	25,882,935		0			
0	0	0	0	0	51,338,569		0			
0	0	0	0	0	56,894,487		0			
0	0	0	0	0	353,666		0			
0	0	0	0	0	1,108,923		0			
0	0	0	0	0	55,776,783		26,923,636			
0	0	0	0	0	280,162		0			
0	0	0	0	0	6,060,631		0			
0	0	0	0	0	509,188		0			
0	0	0	0	0	176,833		0			
0	0	0	0	0	117,011		0			
0	0	0	0	0	333,654		0			
0	0	0	0	0	4,671,973		0			
0	0	0	0	0	23,313,870		0			
0	0	0	0	0	33,478,148		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	399,183,458		25,892,008			
0	0	0	0	0	1,160,879		0			
0	0	0	0	0	89,269		0			
0	0	0	0	0	16,478,543		9,747,015			
0	0	0	0	0	349,289		0			
0	0	0	0	0	378,676		0			
0	0	0	0	0	252,838		0			
0	0	0	0	0	33,279,967		0			
0	0	0	0	0	553,974		0			
0	0	0	0	0	1,314,665		277,115			
0	0	0	0	0	2,550		0			
0	0	0	0	0	416,193		0			
0	0	0	0	0	661,144		0			
0	0	0	0	0	208,334		0			
0	0	0	0	0	194,738		0			
0	0	0	0	0	48,685		0			
0	0	0	0	0	168,443		0			
0	0	0	0	0	0		190,600			
0	0	0	0	0	6,855,889		1,459,676			
0	0	0	0	0	545,803		0			
0	0	0	0	0	19,094,662		0			
0	0	0	0	0	0		1,552,194			
0	0	0	0	0	8,261		0			
0	0	0	0	0	663,918		0			
0	0	0	0	0	1,732,249		0			
0	0	0	0	0	52,055		0			
0	0	0	0	0	20,408		0			
0	0	0	0	0	24,240,636		0			
0	0	0	0	0	279,583,430		0			
0	0	0	0	0	7,044,984		16,761,447			
0	0	0	0	0	237		0			
0	0	0	0	0	29,966,983		21,244,815			
0	0	0	0	0	1,966,977		534,971			
0	0	0	0	0	67,128		0			
0	0	0	0	0	93,923,212		7,943,244			
0	0	0	0	0	4,652,274		0			
0	0	0	0	0	24,453,505		231,408			
0	0	0	0	0	2,791,098		0			
0	0	0	0	0	94,351		0			
0	0	0	0	0	66,406		0			
0	0	0	0	0	226,712		0			
0	0	0	0	0	38,603		0			
0	0	0	0	0	5,758,058		0			
0	0	0	0	0	4,313,592		0			
0	0	0	0	0	17,165		890,916			
0	0	0	0	0	1,363,434		1,131,066			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	1,707,250		0			
0	0	0	0	0	1,250,252		1,574,913			
0	0	0	0	0	3,307,334		186,745			
0	0	0	0	0	20,749,399		8,510,218			
0	0	0	0	0	2,350		0			
0	0	0	0	0	516,912		0			
0	0	0	0	0	424,436		0			
0	0	0	0	0	34,584,042		0			
0	0	0	0	0	13,367		0			
0	0	0	0	0	5,140,678		0			
0	0	0	0	0	75,991		0			
0	0	0	0	0	3,439		0			
0	0	0	0	0	27,654,867		0			
0	0	0	0	0	33,994		0			
0	0	0	0	0	7,316		0			
0	0	0	0	0	15,509,188		0			
0	0	0	0	0	1,908,002		0			
0	0	0	0	0	22,421,923		2,759,580			
0	0	0	0	0	278,162		0			
0	0	0	0	0	2,854,016		0			
0	0	0	0	0	1,265,894		0			
0	0	0	0	0	511,382		0			
0	0	0	0	0	4,065,486		0			
0	0	0	0	0	0		99,550			
0	0	0	0	0	6,914,953		0			
0	0	0	0	0	2,349,956		0			
0	0	0	0	0	0		99,000			
0	0	0	0	0	4,495,627		0			
0	0	0	0	0	5,311		0			
0	0	0	0	0	379		0			
0	0	0	0	0	417		0			
0	0	0	0	0	1,933		0			
0	0	0	0	0	1,516		0			
0	0	0	0	0	606		0			
0	0	0	0	0	5,972,640		0			
0	0	0	0	0	0		11,000			
0	0	0	0	0	20,546,873		0			
0	0	0	0	0	71,814,526		0			
0	0	0	0	0	348,569,147		16,410,890			
0	0	0	0	0	7,217,608		0			
0	0	0	0	0	1,272		0			
0	0	0	0	0	0		32,780			
0	0	0	0	0	2,423,383		0			
0	0	0	0	0	783,089		0			
0	0	0	0	0	122,084,394		1,043,450			
0	0	0	0	0	46,156,342		1,043,449			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	68,456,854		49,483			
0	0	0	0	0	9,965		0			
0	0	0	0	0	482,644		0			
0	0	0	0	0	12,289,551		0			
0	0	0	0	0	0		345,211			
0	0	0	0	0	6,822		0			
0	0	0	0	0	6,822		0			
0	0	0	0	0	4,766,388		0			
0	0	0	0	0	84,181,771		0			
0	0	0	0	0	1,983,944		0			
0	0	0	0	0	4,953,639		0			
0	0	0	0	0	242,761,403		0			
0	0	0	0	0	3,350,864		794,536			
0	0	0	0	0	0		304,415			
0	0	0	0	0	9,202,296		0			
0	0	0	0	0	258,995		0			
0	0	0	0	0	5,189,679		0			
0	0	0	0	0	16,768,805		5,580,908			
0	0	0	0	0	2,843,983		891,888			
0	0	0	0	0	8,019,131		0			
0	0	0	0	0	195,079		0			
0	0	0	0	0	17,480,379		2,884,608			
0	0	0	0	0	66,276,876		1,675,108			
0	0	0	0	0	472,285		0			
0	0	0	0	0	294,931		0			
0	0	0	0	0	199,044		0			
0	0	0	0	0	199,044		0			
0	0	0	0	0	248,341		0			
0	0	0	0	0	248,341		0			
0	0	0	0	0	1,885,441		1,872,463			
0	0	0	0	0	33,487		0			
0	0	0	0	0	78,798		0			
0	0	0	0	0	706		0			
0	0	0	0	0	62,969		0			
0	0	0	0	0	481,747		0			
0	0	0	0	0	3,305,816		0			
0	0	0	0	0	1,948		0			
0	0	0	0	0	1,952		0			
0	0	0	0	0	168,055		0			
0	0	0	0	0	14,403		0			
0	0	0	0	0	136,150		0			
0	0	0	0	0	21,259		0			
0	0	0	0	0	7,746		0			
0	0	0	0	0	196,218		0			
0	0	0	0	0	51,904		0			
0	0	0	0	0	849,506		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	1,555,104		0			
0	0	0	0	0	268,629		0			
0	0	0	0	0	4,235,716		47,953			
0	0	0	0	0	424,048		0			
0	0	0	0	0	222,513		0			
0	0	0	0	0	155,825		0			
0	0	0	0	0	235,132		1,486			
0	0	0	0	0	1,687		0			
0	0	0	0	0	448,999		161			
0	0	0	0	0	36,293		0			
0	0	0	0	0	322		0			
0	0	0	0	0	1,336,242		822,683			
0	0	0	0	0	2,046,559		0			
0	0	0	0	0	2,674,492		0			
0	0	0	0	0	158,553		0			
0	0	0	0	0	277,345		0			
0	0	0	0	0	47,565		0			
0	0	0	0	0	15,380,974		0			
0	0	0	0	0	14,596,319		0			
0	0	0	0	0	31,445,696		0			
0	0	0	0	0	699,724		84,537			
0	0	0	0	0	107,830,191		0			
0	0	0	0	0	14,851		0			
0	0	0	0	0	0		5,225,961			
0	0	0	0	0	0		62,738			
0	0	0	0	0	1,771,887		0			
0	0	0	0	0	48,350,782		0			
0	0	0	0	0	6,296,719		0			
0	0	0	0	0	9,117,440		0			
0	0	0	0	0	30,774,109		0			
0	0	0	0	0	5,811,249		0			
0	0	0	0	0	157,187		0			
0	0	0	0	0	9,827,930		0			
0	0	0	0	0	1,457,802		474,403			
0	0	0	0	0	2,079,931		65,648			
0	0	0	0	0	7,254,906		0			
0	0	0	0	0	1,019,898		0			
0	0	0	0	0	61,178		0			
0	0	0	0	0	1,668,833		0			
0	0	0	0	0	13,617,587		1,237,693			
0	0	0	0	0	0		3,610			
0	0	0	0	0	15,063,962		868,493			
0	0	0	0	0	427,013		888,901			
0	0	0	0	0	1,481,010		1,154,854			
0	0	0	0	0	4,520		0			
0	0	0	0	0	202,345		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	5,465		0			
0	0	0	0	0	2,212,056		3,685,578			
0	0	0	0	0	0		413,193			
0	0	0	0	0	32,459,326		0			
0	0	0	0	0	3,200,961		0			
0	0	0	0	0	193,757		0			
0	0	0	0	0	5,796,417		0			
0	0	0	0	0	492,104		0			
0	0	0	0	0	0		64,440			
0	0	0	0	0	45,778,616		0			
0	0	0	0	0	4,287,996		0			
0	0	0	0	0	9,614,064		0			
0	0	0	0	0	2,504,582		0			
0	0	0	0	0	4,433,656		154,377			
0	0	0	0	0	317,007,613		0			
0	0	0	0	0	259,085,119		0			
0	0	0	0	0	770,095		0			
0	0	0	0	0	1,735,580		477,171			
0	0	0	0	0	2,510,977		715,755			
0	0	0	0	0	2,463,060		0			
0	0	0	0	0	1,858,250		0			
0	0	0	0	0	33,758,139		0			
0	0	0	0	0	369,621		0			
0	0	0	0	0	281,152,639		14,759,129			
0	0	0	0	0	136,390		0			
0	0	0	0	0	656,806		0			
0	0	0	0	0	1,883,432		0			
0	0	0	0	0	2,569,167		0			
0	0	0	0	0	67,578,669		17,754,152			
0	0	0	0	0	0		21,683,818			
0	0	0	0	0	0		867,884			
0	0	0	0	0	31,665		0			
0	0	0	0	0	10,110		0			
0	0	0	0	0	21,574		0			
0	0	0	0	0	2,311		0			
0	0	0	0	0	3,873,943		0			
0	0	0	0	0	105,902,865		0			
0	0	0	0	0	4,343,128		871,935			
0	0	0	0	0	760,343		0			
0	0	0	0	0	9,197		0			
0	0	0	0	0	5,568,602		3,647			
0	0	0	0	0	3,942		0			
0	0	0	0	0	649,904		0			
0	0	0	0	0	414		0			
0	0	0	0	0	0		3,564,917			
0	0	0	0	0	1,887,906		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		18,962			
0	0	0	0	0	0		150,058,190			
0	0	0	0	0	13,010		32,010			
0	0	0	0	0	752,252		201,801			
0	0	0	0	0	585,314		0			
0	0	0	0	0	501,805		335,545			
0	0	0	0	0	3,047,638		130,679			
0	0	0	0	0	6,317,315		2,152,485			
0	0	0	0	0	3,960,369		0			
0	0	0	0	0	1,822,187		0			
0	0	0	0	0	438,382		0			
0	0	0	0	0	244,334		71,478			
0	0	0	0	0	103,893		0			
0	0	0	0	0	2,601,815		0			
0	0	0	0	0	442,500		0			
0	0	0	0	0	17,123,645		0			
0	0	0	0	0	10,388,714		0			
0	0	0	0	0	0		72,750			
0	0	0	0	0	341,981		0			
0	0	0	0	0	3,781,724		17,038			
0	0	0	0	0	82,258		609			
0	0	0	0	0	3,198		0			
0	0	0	0	0	75,643		0			
0	0	0	0	0	441,499		0			
0	0	0	0	0	824,165		0			
0	0	0	0	0	4,341,278		0			
0	0	0	0	0	802,139		51,947			
0	0	0	0	0	127,729		0			
0	0	0	0	0	0		2,175,134			
0	0	0	0	0	378,381,751		0			
0	0	0	0	0	44,804,551		0			
0	0	0	0	0	117,610,827		0			
0	0	0	0	0	3,688,057		0			
0	0	0	0	0	399,958		0			
0	0	0	0	0	396,723		0			
0	0	0	0	0	2,373		8,321			
0	0	0	0	0	1,667,546		0			
0	0	0	0	0	374,399		0			
0	0	0	0	0	748,624		0			
0	0	0	0	0	76,906		0			
0	0	0	0	0	174,916		0			
0	0	0	0	0	81,377		0			
0	0	0	0	0	2,448		0			
0	0	0	0	0	10,051,662		0			
0	0	0	0	0	364,582		16,461			
0	0	0	0	0	8,001		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	2,249,461		356,884			
0	0	0	0	0	2,308,273		614,332			
0	0	0	0	0	1,935,476		0			
0	0	0	0	0	0		78,190			
0	0	0	0	0	187,557		0			
0	0	0	0	0	1,935,917		6,643			
0	0	0	0	0	685,715		0			
0	0	0	0	0	27,905		122			
0	0	0	0	0	121,610		11,449			
0	0	0	0	0	26,715		0			
0	0	0	0	0	55,983		0			
0	0	0	0	0	10,208		0			
0	0	0	0	0	12,648		0			
0	0	0	0	0	9,407		0			
0	0	0	0	0	2,918		0			
0	0	0	0	0	46,786		0			
0	0	0	0	0	13,381		0			
0	0	0	0	0	45,650		243,552			
0	0	0	0	0	11,315		0			
0	0	0	0	0	259,657		0			
0	0	0	0	0	1,241,668		0			
0	0	0	0	0	57,283		0			
0	0	0	0	0	742,204		0			
0	0	0	0	0	1,731,810		0			
0	0	0	0	0	85,063		0			
0	0	0	0	0	85		0			
0	0	0	0	0	5,140		0			
0	0	0	0	0	4,732		0			
0	0	0	0	0	4,732		0			
0	0	0	0	0	4,187		0			
0	0	0	0	0	5,897,394		0			
0	0	0	0	0	2,664,393		0			
0	0	0	0	0	266,751		0			
0	0	0	0	0	92,808		0			
0	0	0	0	0	516,751		272,422			
0	0	0	0	0	31,665		0			
0	0	0	0	0	84,902		0			
0	0	0	0	0	14,154		0			
0	0	0	0	0	19,608,246		0			
0	0	0	0	0	316,581		0			
0	0	0	0	0	1,438,909		0			
0	0	0	0	0	16,168,382		0			
0	0	0	0	0	685,687		0			
0	0	0	0	0	70,385		0			
0	0	0	0	0	3		0			
0	0	0	0	0	160,563		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	294,176		249,246			
0	0	0	0	0	10,179,001		0			
0	0	0	0	0	17,988,933		0			
0	0	0	0	0	243,100		0			
0	0	0	0	0	417,243		0			
0	0	0	0	0	416,532		0			
0	0	0	0	0	590,865		26,751			
0	0	0	0	0	91,954		3,822			
0	0	0	0	0	1,717,972		107,005			
0	0	0	0	0	226,047		569,806			
0	0	0	0	0	37,754		0			
0	0	0	0	0	165,628		20,070			
0	0	0	0	0	32,117,935		0			
0	0	0	0	0	126,069,240		0			
0	0	0	0	0	32,233,008		0			
0	0	0	0	0	49,929,376		0			
0	0	0	0	0	2,529,065		0			
0	0	0	0	0	5,967,162		0			
0	0	0	0	0	39,618,461		0			
0	0	0	0	0	1,202,242		0			
0	0	0	0	0	2,320,354,682		0			
0	0	0	0	0	25,177		0			
0	0	0	0	0	3,562,040		0			
0	0	0	0	0	21,469,452		0			
0	0	0	0	0	13,379,314		0			
0	0	0	0	0	2,293,220		0			
0	0	0	0	0	17		0			
0	0	0	0	0	46		0			
0	0	0	0	0	94,074		0			
0	0	0	0	0	3,111		0			
0	0	0	0	0	33,712		0			
0	0	0	0	0	13,241		0			
0	0	0	0	0	5,507		0			
0	0	0	0	0	7,104		0			
0	0	0	0	0	3,951		0			
0	0	0	0	0	5,002		0			
0	0	0	0	0	7,062		0			
0	0	0	0	0	3,278,610		0			
0	0	0	0	0	7		0			
0	0	0	0	0	2,188,032		12,825,826			
0	0	0	0	0	0		192,655			
0	0	0	0	0	10,738		0			
0	0	0	0	0	6,612,902		3,671,770			
0	0	0	0	0	4,194,411		0			
0	0	0	0	0	6,612,258		1,078,423			
0	0	0	0	0	565,672		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	1,049,064		227,585			
0	0	0	0	0	38,178		0			
0	0	0	0	0	4,226,493		1,413,348			
0	0	0	0	0	242,686		104,372			
0	0	0	0	0	7,317,072		0			
0	0	0	0	0	229,898		0			
0	0	0	0	0	1,707,886		0			
0	0	0	0	0	4,901,846		0			
0	0	0	0	0	714,310		0			
0	0	0	0	0	72,398		0			
0	0	0	0	0	599,703		0			
0	0	0	0	0	220,877		0			
0	0	0	0	0	10,474,142		246,805			
0	0	0	0	0	404,685		0			
0	0	0	0	0	64,432,438		4,907,963			
0	0	0	0	0	29,657,980		0			
0	0	0	0	0	78,723		0			
0	0	0	0	0	64,995,117		2,717,807			
0	0	0	0	0	9,909,390		2,985			
0	0	0	0	0	56,581,495		0			
0	0	0	0	0	6,889,575		206,825			
0	0	0	0	0	66,580		0			
0	0	0	0	0	42,590,238		0			
0	0	0	0	0	3,545,375		106,911			
0	0	0	0	0	3,184,331		226,347			
0	0	0	0	0	3,127,455		299,957			
0	0	0	0	0	29,500,258		4,415,628			
0	0	0	0	0	872		0			
0	0	0	0	0	24,016		649,604			
0	0	0	0	0	0		23,339			
0	0	0	0	0	296,939		0			
0	0	0	0	0	7,224,256		0			
0	0	0	0	0	1,273,816		0			
0	0	0	0	0	4,304,328		0			
0	0	0	0	0	55,474,626		41,550,748			
0	0	0	0	0	0		580,982			
0	0	0	0	0	35,282		10,353			
0	0	0	0	0	781,951		2,744,135			
0	0	0	0	0	32,386,865		0			
0	0	0	0	0	184,881		0			
0	0	0	0	0	1,465,103		1,355,620			
0	0	0	0	0	17,795,286		4,948,866			
0	0	0	0	0	244,148		0			
0	0	0	0	0	6,522,164		34,865,209			
0	0	0	0	0	3,304,599		0			
0	0	0	0	0	11,116,110		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	90,776,987		0			
0	0	0	0	0	7,959,083		0			
0	0	0	0	0	18,844,823		0			
0	0	0	0	0	7,096		0			
0		0	0	0	0		0			
0	0	0	0	0	2,608,758		0			
0	0	0	0	0	866		0			
0		0	0	0	0		0			
-222,887,437	0	0	0	0	-3,895,872,973	0	19,572,489	0	0	0
-429,510	0	0	0	0	0		0			
0	0	0	0	0	206,836,408	0	0	0	0	0
0	0	0	0	0	0		19,580,571			
0	0	0	0	0	0		48,945			
-44	0	0	0	0	0		295,359,859			
-628,102,428	0	0	0	0	11,110,216	0	0	0	0	0
-824,037,996	0	0	0	0	141,823,419	0	117,301,535	0	0	0
0	0	0	0	0	0		4,239,340			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,775,022			
0	0	0	0	0	0		62,560,576			
0	0	0	0	0	0		233,612,110			
0	340,422,220	0	0	0	-1,618,277,012	0	-925,891,915	4,942,130,076	0	11,177,782,186
0	0	0	0	0	615,879,536	0	0	274,431,224	0	0
-1,436	0	0	0	0	0		0			
-3,375,158	0	0	0	0	3,453,027	0	0	0	0	0
-9,795	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-5,329,596	0	0	0	0	2,235,699		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,183,966,326	0	0	0	0	197,017		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,673,263	0	0	0	0	11,675,111		0			
-2,035,493	0	0	0	0	2,035,493		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-463,934,111	0	0	0	0	61,715,662	0	0	0	0	0
0	0	0	0	0	0		0			
-95,316,420	0	0	0	0	351,385		0			
-395,730,381	0	0	0	0	60,561,678	0	0	0	0	0
-148,363,987	0	0	0	0	1,374,576,453	0	0	0	0	0
-4,712,329,244	0	0	0	0	1,194,988,972		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-13,661,842	0	0	0	0	212,367	0	0	0	0	0
0	0	0	0	0	0		0			
-253,984,968	0	0	0	0	253,565,914		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-62	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-12,595,503	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-8,305,967	0	0	0	0	8,307,291		0			
0	0	0	0	0	0		0			
-298,704,851	0	0	0	0	71,069,477		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	42,604,437	0
-136,052,778	0	0	0	0	0	0	0	0	0	0
-269,885,863	0	0	0	0	0	0	0	0	74,479,697	0
-84,161,928	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	448,453	0	0	0	0	0
0	0	0	0	0	0		0			
-29,367,605	0	0	0	0	10,163,601	0	3,332,514	0	0	0
-15,536,143	0	0	0	0	3,131,449	0	19,454,019	0	0	0
-274,209,543	0	0	0	0	0	0	0	0	0	0
-92,633	0	0	0	0	0	0	0	0	0	0
-12,943	0	0	0	0	12,943	0	0	0	26,825,507	0
-11,948	0	0	0	0	0		0			
-773,626	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,648,246	0	0	0	0	48,896		0			
-26,964,750	0	0	0	0	1,789,298	0	0	0	0	0
0	0	0	0	0	0		0			
-1,798,884	0	0	0	0	0		0			
-21,167,941	0	0	0	0	6,410,449	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-7,577,416	0	0	0	0	1,242,700	0	0	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-152	0	0	0	0	0	0	1,228,179	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-46	0	0	0	0	0	0	371,268	0	0	0
-3,139,462	0	0	0	0	500,097	0	0	0	0	0
-1,255,787	0	0	0	0	200,039	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-1,430,332	0	0	0	0	141,356	0	0	0	0	0
-324,901	0	0	0	0	6,488	0	0	0	0	0
-837,190	0	0	0	0	133,359	0	0	0	0	0
-508,608	0	0	0	0	9,187	0	0	0	0	0
-17,512,457	0	0	0	0	9,992,145		0			
0	0	0	0	0	0	0	0	0	0	0
-8,633,420	0	0	0	0	2,614,510	0	0	0	0	0
-2,594,248	0	0	0	0	353,570	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-9,342,322	0	0	0	0	1,983,947	0	363,928	0	0	0
-11,608,566	0	0	0	0	3,515,665	0	0	0	0	0
-633,114	0	0	0	0	1,775		0			
-443,131,861	0	0	0	0	124,688,586	0	186,830	0	0	0
-8,260,774	0	0	0	0	2,883,072	0	0	0	0	0
-633,114	0	0	0	0	1,775		0			
-23,756,106	0	0	0	0	7,438,967		0			
-15,394,241	0	0	0	0	78,810	0	0	0	0	0
-140,692	0	0	0	0	394		0			
-532,024	0	0	0	0	34,845	0	0	0	0	0
-1,614,598	0	0	0	0	15,747	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-262,459	0	0	0	0	44,669	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-600,346	0	0	0	0	367,761	0	0	0	0	0
-448,581	0	0	0	0	273,878	0	0	0	0	0
-46,681,601	0	0	0	0	5,008,236		0			
0	0	0	0	0	0		0			
-11,211,656	0	0	0	0	2,721,490	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-4,084,964	0	0	0	0	0		0			
-25,336,741	0	0	0	0	10,947,031		178			
0	0	0	0	0	0	0	0	0	0	0
-2,718,557	0	0	0	0	132,622	0	0	0	0	0
-7,130,455	0	0	0	0	1,273,201	0	772	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-3,354,678	0	0	0	0	967,267	0	0	0	0	0
-3,433,545	0	0	0	0	1,448,411	0	0	0	0	0
-1,752,551	0	0	0	0	701,369		0			
-5,801,508	0	0	0	0	348,242	0	0	0	0	0
-62,790,393	0	0	0	0	2,293,045	0	1,663,652	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-976,994	0	0	0	0	102,533		0			
-1,249,789	0	0	0	0	80,417	0	0	0	0	0
-50,829,640	0	0	0	0	15,393,238	0	0	0	0	0
-87,968	0	0	0	0	0		0			
-8,781	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-21,638,474	0	0	0	0	1,091,717		0			
-90,092,125	0	0	0	0	11,394,978		0			
-1,675,208	0	0	0	0	253,600	0	0	0	0	0
-78,313	0	0	0	0	0		0			
-50	0	0	0	0	0		0			
-1,248,092	0	0	0	0	0	0	0	0	0	0
-47,605,081	0	0	0	0	4,146,331	0	681,162	0	0	0
-107,015,200	0	0	0	0	23,314,357	0	16,381,210	0	0	0
-27,166,382	0	0	0	0	10,765,640		222,491			
-2,923	0	0	0	0	0		0			
-28,080,338	0	0	0	0	12,577,402	0	995	0	0	0
-63,136,111	0	0	0	0	8,241,169	0	0	0	0	0
-4,711,290	0	0	0	0	1,426,598	0	0	0	0	0
-82,502,618	0	0	0	0	24,985,365	0	0	0	0	0
-2,944	0	0	0	0	0		0			
-1,293,262	0	0	0	0	17,593	0	0	0	0	0
-482,579	0	0	0	0	6,563	0	0	0	0	0
-6,002,670	0	0	0	0	25,504	0	0	0	0	0
-5,122,204	0	0	0	0	257,042	0	0	0	0	0
-14,159,303	0	0	0	0	2,006,157	0	0	0	0	0
-499,100	0	0	0	0	540	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-4,512,403	0	0	0	0	61,383	0	0	0	0	0
-8,678,175	0	0	0	0	118,050	0	0	0	0	0
0	0	0	0	0	0		0			
-28,615,257	0	0	0	0	555,584	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,132,368	0	0	0	0	1,186,869		0			
-5,105,594	0	0	0	0	1,217,523		0			
-4,336,029	0	0	0	0	281,845		0			
0	0	0	0	0	0		0			
-9,240,276	0	0	0	0	7,180,925		0			
-48,460,663	0	0	0	0	1,147,111		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-25,873,435	0	0	0	0	0	0	0	0	0	0
-177,146	0	0	0	0	12,445	0	0	0	0	0
-35,846,951	0	0	0	0	665,046	0	0	0	0	0
0	0	0	0	0	0		0			
-88,299,312	0	0	0	0	6,234,672	0	0	0	0	0
0	0	0	0	0	48,828,841	0	0	0	0	0
0	0	0	0	0	0	0	-9,209,954	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	130,675,977	0	0	0	0	0	4,896,783	0	0	0
-334,945,452	4,828,734,255	0	0	1,366,833,181	0	0	23,450,665	0	0	0
-1,795,281	52,418,236	0	0	34,550,383	0	0	0	0	0	0
-1,735,636	305,327,913	0	0	279,957,803	0	0	0	0	0	0
-42,578,619	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-768,679,389	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	131,933,248	0	0	3,997,242	0	0	2,840,564	0	0	0
0	137,923,622	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	2,121,660	0	0	0
-74,949,059	0	0	0	0	0		0			
-10,279,953	0	0	0	0	0		0			
-306,337,354	10,789,763,684	0	0	1,279,613,899	0	0	1,803,583,056	0	0	0
-446,122,143	-194,024,674	0	0	273,226,674	0	0	50,369,745	0	0	0
-701,303,270	2,258,125,942	0	0	159,787,710	0	0	214,906,040	0	0	0
-3,579,234,218	36,824,537	0	0	1,060,500	0	0	0	0	0	0
-1,090,858,931	445,786,069	0	0	-63,245,273	0	0	48,302	0	0	0
-3,731,915,121	1,183,635,474	0	0	312,647,090	0	0	61,598,190	0	0	0
-727,756,100	75,793,004	0	0	0	0	0	0	0	0	0
-636,486,290	326,071,669	0	0	0	0	0	0	0	0	0
-1,481,836,674	144,285,753	0	0	0	0	0	0	0	0	0
0	919,722,173	0	0	0	0	0	0	0	0	0
-3,669,776,538	-2,020,758,325	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	23,269,037	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	308,707,736	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	-131,084,831	0
0	0	0	27,408,223,847	0	10,150,000,000	0	0	0	6,363,021,568	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

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

13,025,742,851	4,127,468,831	696,575,669,082	374,286,053,417	658,435,000,000	373,878,500,000	38,140,669,082	407,553,417	0

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
3,690	0	3,690	0			3,690	0		30-Nov-07
249	0	249	0			249	0		30-Nov-07
2,348	0	2,348	0			2,348	0		30-Nov-07
3,615	0	3,615	0			3,615	0		30-Nov-07
443	0	443	0			443	0		30-Nov-07
508,576	0	508,576	0			508,576	0		30-Nov-07
5,622,216	0	5,622,216	0			5,622,216	0		30-Nov-07
57,370	0	57,370	0			57,370	0		30-Nov-07
12,119	0	12,119	0			12,119	0		30-Nov-07
270,520	0	270,520	0			270,520	0		30-Nov-07
15,771	0	15,771	0			15,771	0		30-Nov-07
26,370	0	26,370	0			26,370	0		30-Nov-07
8,167	0	8,167	0			8,167	0		30-Nov-07
38,305	0	38,305	0			38,305	0		30-Nov-07
9,329	0	9,329	0			9,329	0		30-Nov-07
7,477	0	7,477	0			7,477	0		30-Nov-07
100	0	100	0			100	0		30-Nov-07
12,875	0	12,875	0			12,875	0		30-Nov-07
95,071	0	95,071	0			95,071	0		30-Nov-07
798	0	798	0			798	0		30-Nov-07
26,017	0	26,017	0			26,017	0		30-Nov-07
86,395	0	86,395	0			86,395	0		30-Nov-07
443	0	443	0			443	0		30-Nov-07
6,049	0	6,049	0			6,049	0		30-Nov-07
1,586	0	1,586	0			1,586	0		30-Nov-07
634	0	634	0			634	0		30-Nov-07
510	0	510	0			510	0		30-Nov-07
642	0	642	0			642	0		30-Nov-07
370	0	370	0			370	0		30-Nov-07
9,989	0	9,989	0			9,989	0		30-Nov-07
244,658	0	244,658	0			244,658	0		30-Nov-07
163,594	0	163,594	0			163,594	0		30-Nov-07
797	0	797	0			797	0		30-Nov-07
304	0	304	0			304	0		30-Nov-07
7,419	0	7,419	0			7,419	0		30-Nov-07
18,992	0	18,992	0			18,992	0		30-Nov-07
360,821	0	360,821	0			360,821	0		30-Nov-07
48,443	0	48,443	0			48,443	0		30-Nov-07
2,482	0	2,482	0			2,482	0		30-Nov-07
5,660	0	5,660	0			5,660	0		30-Nov-07
1,985	0	1,985	0			1,985	0		30-Nov-07
153,162	0	153,162	0			153,162	0		30-Nov-07
753	0	753	0			753	0		30-Nov-07

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Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
24,920	0	24,920	0			24,920	0		30-Nov-07
244,471	0	244,471	0			244,471	0		30-Nov-07
43,075	0	43,075	0			43,075	0		30-Nov-07
16,379	0	16,379	0			16,379	0		30-Nov-07
63,439	0	63,439	0			63,439	0		30-Nov-07
471	0	471	0			471	0		30-Nov-07
725	0	725	0			725	0		30-Nov-07
164	0	164	0			164	0		30-Nov-07
18,638	0	18,638	0			18,638	0		30-Nov-07
16	0	16	0			16	0		30-Nov-07
1,240,209	0	1,240,209	0			1,240,209	0		30-Nov-07
966	0	966	0			966	0		30-Nov-07
236	0	236	0			236	0		30-Nov-07
2	0	2	0			2	0		30-Nov-07
76,063	0	76,063	0			76,063	0		30-Nov-07
19,125	0	19,125	0			19,125	0		30-Nov-07
31,271	0	31,271	0			31,271	0		30-Nov-07
550	0	550	0			550	0		30-Nov-07
680,487	0	680,487	0			680,487	0		30-Nov-07
2,504	0	2,504	0			2,504	0		30-Nov-07
762	0	762	0			762	0		30-Nov-07
1,191,960	0	1,191,960	0			1,191,960	0		30-Nov-07
8,575	0	8,575	0			8,575	0		30-Nov-07
1,750	0	1,750	0			1,750	0		30-Nov-07
123	0	123	0			123	0		30-Nov-07
84,654	0	84,654	0			84,654	0		30-Nov-07
1,333,750	0	1,333,750	0			1,333,750	0		30-Nov-07
6,287	0	6,287	0			6,287	0		30-Nov-07
14,049	0	14,049	0			14,049	0		30-Nov-07
121,757	0	121,757	0			121,757	0		30-Nov-07
34,951	0	34,951	0			34,951	0		30-Nov-07
1,724	0	1,724	0			1,724	0		30-Nov-07
5,704	0	5,704	0			5,704	0		30-Nov-07
47,401	0	47,401	0			47,401	0		30-Nov-07
3,975	0	3,975	0			3,975	0		30-Nov-07
2,631	0	2,631	0			2,631	0		30-Nov-07
3,149	0	3,149	0			3,149	0		30-Nov-07
139	0	139	0			139	0		30-Nov-07
412	0	412	0			412	0		30-Nov-07
341	0	341	0			341	0		30-Nov-07
341	0	341	0			341	0		30-Nov-07
2,707	0	2,707	0			2,707	0		30-Nov-07
16,169	0	16,169	0			16,169	0		30-Nov-07
9,781	0	9,781	0			9,781	0		30-Nov-07
104,635	0	104,635	0			104,635	0		30-Nov-07
13,046	0	13,046	0			13,046	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
105	0	105	0			105	0		30-Nov-07
36,638	0	36,638	0			36,638	0		30-Nov-07
84,695	0	84,695	0			84,695	0		30-Nov-07
18,881	0	18,881	0			18,881	0		30-Nov-07
19,011	0	19,011	0			19,011	0		30-Nov-07
8,737	0	8,737	0			8,737	0		30-Nov-07
5,460	0	5,460	0			5,460	0		30-Nov-07
2,064	0	2,064	0			2,064	0		30-Nov-07
2,163	0	2,163	0			2,163	0		30-Nov-07
678	0	678	0			678	0		30-Nov-07
18,384	0	18,384	0			18,384	0		30-Nov-07
20,385	0	20,385	0			20,385	0		30-Nov-07
38,893	0	38,893	0			38,893	0		30-Nov-07
6,327	0	6,327	0			6,327	0		30-Nov-07
49,920	0	49,920	0			49,920	0		30-Nov-07
2,614	0	2,614	0			2,614	0		30-Nov-07
5,664	0	5,664	0			5,664	0		30-Nov-07
5,664	0	5,664	0			5,664	0		30-Nov-07
2,782	0	2,782	0			2,782	0		30-Nov-07
35,930	0	35,930	0			35,930	0		30-Nov-07
1,635	0	1,635	0			1,635	0		30-Nov-07
4	0	4	0			4	0		30-Nov-07
2,257	0	2,257	0			2,257	0		30-Nov-07
52,768	0	52,768	0			52,768	0		30-Nov-07
31,732	0	31,732	0			31,732	0		30-Nov-07
4,582	0	4,582	0			4,582	0		30-Nov-07
4,556	0	4,556	0			4,556	0		30-Nov-07
757	0	757	0			757	0		30-Nov-07
5,942	0	5,942	0			5,942	0		30-Nov-07
126,100	0	126,100	0			126,100	0		30-Nov-07
22,710	0	22,710	0			22,710	0		30-Nov-07
1,296	0	1,296	0			1,296	0		30-Nov-07
284,295	0	284,295	0			284,295	0		30-Nov-07
816	0	816	0			816	0		30-Nov-07
1,356	0	1,356	0			1,356	0		30-Nov-07
164	0	164	0			164	0		30-Nov-07
4,740,784	0	4,740,784	0			4,740,784	0		30-Nov-07
706	0	706	0			706	0		30-Nov-07
153,493	0	153,493	0			153,493	0		30-Nov-07
1,276	0	1,276	0			1,276	0		30-Nov-07
37,875	0	37,875	0			37,875	0		30-Nov-07
4,319	0	4,319	0			4,319	0		30-Nov-07
1,625	0	1,625	0			1,625	0		30-Nov-07
1,015	0	1,015	0			1,015	0		30-Nov-07
48,007	0	48,007	0			48,007	0		30-Nov-07
27,507	0	27,507	0			27,507	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
1,356	0	1,356	0			1,356	0		30-Nov-07
30,363	0	30,363	0			30,363	0		30-Nov-07
635	0	635	0			635	0		30-Nov-07
705	0	705	0			705	0		30-Nov-07
617	0	617	0			617	0		30-Nov-07
603	0	603	0			603	0		30-Nov-07
251	0	251	0			251	0		30-Nov-07
563	0	563	0			563	0		30-Nov-07
690	0	690	0			690	0		30-Nov-07
4,660	0	4,660	0			4,660	0		30-Nov-07
8,490	0	8,490	0			8,490	0		30-Nov-07
79,441	0	79,441	0			79,441	0		30-Nov-07
728,351	0	728,351	0			728,351	0		30-Nov-07
136,878	0	136,878	0			136,878	0		30-Nov-07
3,782	0	3,782	0			3,782	0		30-Nov-07
2,000	0	2,000	0			2,000	0		30-Nov-07
1,940	0	1,940	0			1,940	0		30-Nov-07
11,532	0	11,532	0			11,532	0		30-Nov-07
5,573	0	5,573	0			5,573	0		30-Nov-07
2,692	0	2,692	0			2,692	0		30-Nov-07
867	0	867	0			867	0		30-Nov-07
1,129,979	0	1,129,979	0			1,129,979	0		30-Nov-07
1,426	0	1,426	0			1,426	0		30-Nov-07
307	0	307	0			307	0		30-Nov-07
3,759	0	3,759	0			3,759	0		30-Nov-07
17,443	0	17,443	0			17,443	0		30-Nov-07
1,014	0	1,014	0			1,014	0		30-Nov-07
4,115	0	4,115	0			4,115	0		30-Nov-07
226	0	226	0			226	0		30-Nov-07
3,286	0	3,286	0			3,286	0		30-Nov-07
1,244	0	1,244	0			1,244	0		30-Nov-07
9,255	0	9,255	0			9,255	0		30-Nov-07
2,307	0	2,307	0			2,307	0		30-Nov-07
16,620	0	16,620	0			16,620	0		30-Nov-07
4,585	0	4,585	0			4,585	0		30-Nov-07
215	0	215	0			215	0		30-Nov-07
1,827	0	1,827	0			1,827	0		30-Nov-07
1,878	0	1,878	0			1,878	0		30-Nov-07
590	0	590	0			590	0		30-Nov-07
362	0	362	0			362	0		30-Nov-07
8,895	0	8,895	0			8,895	0		30-Nov-07
2,074	0	2,074	0			2,074	0		30-Nov-07
7,663	0	7,663	0			7,663	0		30-Nov-07
516	0	516	0			516	0		30-Nov-07
624	0	624	0			624	0		30-Nov-07
6,524	0	6,524	0			6,524	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
2,800	0	2,800	0			2,800	0		30-Nov-07
1,400	0	1,400	0			1,400	0		30-Nov-07
652	0	652	0			652	0		30-Nov-07
1,445	0	1,445	0			1,445	0		30-Nov-07
5,458	0	5,458	0			5,458	0		30-Nov-07
388	0	388	0			388	0		30-Nov-07
980	0	980	0			980	0		30-Nov-07
740,644	0	740,644	0			740,644	0		30-Nov-07
190	0	190	0			190	0		30-Nov-07
1,521	0	1,521	0			1,521	0		30-Nov-07
3,165	0	3,165	0			3,165	0		30-Nov-07
19,558	0	19,558	0			19,558	0		30-Nov-07
530,311	0	530,311	0			530,311	0		30-Nov-07
359	0	359	0			359	0		30-Nov-07
1,410	0	1,410	0			1,410	0		30-Nov-07
3,250	0	3,250	0			3,250	0		30-Nov-07
7,409	0	7,409	0			7,409	0		30-Nov-07
6,284	0	6,284	0			6,284	0		30-Nov-07
2,300	0	2,300	0			2,300	0		30-Nov-07
442	0	442	0			442	0		30-Nov-07
1,511	0	1,511	0			1,511	0		30-Nov-07
338,551	0	338,551	0			338,551	0		30-Nov-07
538	0	538	0			538	0		30-Nov-07
1,450	0	1,450	0			1,450	0		30-Nov-07
328	0	328	0			328	0		30-Nov-07
1,400	0	1,400	0			1,400	0		30-Nov-07
2,171	0	2,171	0			2,171	0		30-Nov-07
13,750	0	13,750	0			13,750	0		30-Nov-07
4,729	0	4,729	0			4,729	0		30-Nov-07
21,630	0	21,630	0			21,630	0		30-Nov-07
12,920	0	12,920	0			12,920	0		30-Nov-07
85	0	85	0			85	0		30-Nov-07
39,315	0	39,315	0			39,315	0		30-Nov-07
12,761	0	12,761	0			12,761	0		30-Nov-07
258	0	258	0			258	0		30-Nov-07
188,041	0	188,041	0			188,041	0		30-Nov-07
58,044	0	58,044	0			58,044	0		30-Nov-07
4,323	0	4,323	0			4,323	0		30-Nov-07
5,679	0	5,679	0			5,679	0		30-Nov-07
389	0	389	0			389	0		30-Nov-07
2,402	0	2,402	0			2,402	0		30-Nov-07
700	0	700	0			700	0		30-Nov-07
22,289	0	22,289	0			22,289	0		30-Nov-07
341	0	341	0			341	0		30-Nov-07
70,063	0	70,063	0			70,063	0		30-Nov-07
475	0	475	0			475	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
8,348	0	8,348	0			8,348	0		30-Nov-07
269	0	269	0			269	0		30-Nov-07
79,799	0	79,799	0			79,799	0		30-Nov-07
5,838	0	5,838	0			5,838	0		30-Nov-07
5,776	0	5,776	0			5,776	0		30-Nov-07
7,722	0	7,722	0			7,722	0		30-Nov-07
105,336	0	105,336	0			105,336	0		30-Nov-07
16,098	0	16,098	0			16,098	0		30-Nov-07
50,792	0	50,792	0			50,792	0		30-Nov-07
594	0	594	0			594	0		30-Nov-07
3	0	3	0			3	0		30-Nov-07
532	0	532	0			532	0		30-Nov-07
105,477	0	105,477	0			105,477	0		30-Nov-07
591	0	591	0			591	0		30-Nov-07
10,407	0	10,407	0			10,407	0		30-Nov-07
3,899	0	3,899	0			3,899	0		30-Nov-07
8,030	0	8,030	0			8,030	0		30-Nov-07
2,271	0	2,271	0			2,271	0		30-Nov-07
243	0	243	0			243	0		30-Nov-07
245,179	0	245,179	0			245,179	0		30-Nov-07
985	0	985	0			985	0		30-Nov-07
673	0	673	0			673	0		30-Nov-07
2,123,067	0	2,123,067	0			2,123,067	0		30-Nov-07
913,213	0	913,213	0			913,213	0		30-Nov-07
360	0	360	0			360	0		30-Nov-07
83,584	0	83,584	0			83,584	0		30-Nov-07
19,297	0	19,297	0			19,297	0		30-Nov-07
8,443	0	8,443	0			8,443	0		30-Nov-07
175,808	0	175,808	0			175,808	0		30-Nov-07
102,158	0	102,158	0			102,158	0		30-Nov-07
5,390	0	5,390	0			5,390	0		30-Nov-07
890,137	0	890,137	0			890,137	0		30-Nov-07
621,174	0	621,174	0			621,174	0		30-Nov-07
353,200	0	353,200	0			353,200	0		30-Nov-07
169,566	0	169,566	0			169,566	0		30-Nov-07
162,531	0	162,531	0			162,531	0		30-Nov-07
158,714	0	158,714	0			158,714	0		30-Nov-07
26,098	0	26,098	0			26,098	0		30-Nov-07
108,899	0	108,899	0			108,899	0		30-Nov-07
1,801	0	1,801	0			1,801	0		30-Nov-07
666	0	666	0			666	0		30-Nov-07
920	0	920	0			920	0		30-Nov-07
1,029	0	1,029	0			1,029	0		30-Nov-07
698	0	698	0			698	0		30-Nov-07
8,477	0	8,477	0			8,477	0		30-Nov-07
84,984	0	84,984	0			84,984	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
2,363	0	2,363	0			2,363	0		30-Nov-07
4,033	0	4,033	0			4,033	0		30-Nov-07
3,149	0	3,149	0			3,149	0		30-Nov-07
580	0	580	0			580	0		30-Nov-07
4,356	0	4,356	0			4,356	0		30-Nov-07
634	0	634	0			634	0		30-Nov-07
1,318	0	1,318	0			1,318	0		30-Nov-07
292	0	292	0			292	0		30-Nov-07
41,916	0	41,916	0			41,916	0		30-Nov-07
1,071	0	1,071	0			1,071	0		30-Nov-07
347	0	347	0			347	0		30-Nov-07
7,714	0	7,714	0			7,714	0		30-Nov-07
536	0	536	0			536	0		30-Nov-07
1,450	0	1,450	0			1,450	0		30-Nov-07
1,286	0	1,286	0			1,286	0		30-Nov-07
6,113	0	6,113	0			6,113	0		30-Nov-07
17,253	0	17,253	0			17,253	0		30-Nov-07
190	0	190	0			190	0		30-Nov-07
22	0	22	0			22	0		30-Nov-07
73	0	73	0			73	0		30-Nov-07
84	0	84	0			84	0		30-Nov-07
1,618	0	1,618	0			1,618	0		30-Nov-07
194,385	0	194,385	0			194,385	0		30-Nov-07
402	0	402	0			402	0		30-Nov-07
3,794	0	3,794	0			3,794	0		30-Nov-07
53,576	0	53,576	0			53,576	0		30-Nov-07
3,466	0	3,466	0			3,466	0		30-Nov-07
6,098	0	6,098	0			6,098	0		30-Nov-07
6,313	0	6,313	0			6,313	0		30-Nov-07
38	0	38	0			38	0		30-Nov-07
3	0	3	0			3	0		30-Nov-07
84,777	0	84,777	0			84,777	0		30-Nov-07
699,128	0	699,128	0			699,128	0		30-Nov-07
198	0	198	0			198	0		30-Nov-07
2,090,561	0	2,090,561	0			2,090,561	0		30-Nov-07
218	0	218	0			218	0		30-Nov-07
1,193	0	1,193	0			1,193	0		30-Nov-07
105	0	105	0			105	0		30-Nov-07
11	0	11	0			11	0		30-Nov-07
41,350	0	41,350	0			41,350	0		30-Nov-07
122	0	122	0			122	0		30-Nov-07
489	0	489	0			489	0		30-Nov-07
1,030	0	1,030	0			1,030	0		30-Nov-07
122	0	122	0			122	0		30-Nov-07
458	0	458	0			458	0		30-Nov-07
1,777	0	1,777	0			1,777	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
131	0	131	0			131	0		30-Nov-07
371	0	371	0			371	0		30-Nov-07
143,567	0	143,567	0			143,567	0		30-Nov-07
81,218	0	81,218	0			81,218	0		30-Nov-07
18,168	0	18,168	0			18,168	0		30-Nov-07
6,126	0	6,126	0			6,126	0		30-Nov-07
133,042	0	133,042	0			133,042	0		30-Nov-07
3,537	0	3,537	0			3,537	0		30-Nov-07
10	0	10	0			10	0		30-Nov-07
62,577	0	62,577	0			62,577	0		30-Nov-07
2,256	0	2,256	0			2,256	0		30-Nov-07
4,853	0	4,853	0			4,853	0		30-Nov-07
967	0	967	0			967	0		30-Nov-07
1,687,405	0	1,687,405	0			1,687,405	0		30-Nov-07
3,116	0	3,116	0			3,116	0		30-Nov-07
226	0	226	0			226	0		30-Nov-07
1,595	0	1,595	0			1,595	0		30-Nov-07
4,955	0	4,955	0			4,955	0		30-Nov-07
750	0	750	0			750	0		30-Nov-07
9,435	0	9,435	0			9,435	0		30-Nov-07
25,771	0	25,771	0			25,771	0		30-Nov-07
2,245	0	2,245	0			2,245	0		30-Nov-07
3	0	3	0			3	0		30-Nov-07
1,197	0	1,197	0			1,197	0		30-Nov-07
3,040,052	0	3,040,052	0			3,040,052	0		30-Nov-07
12,876	0	12,876	0			12,876	0		30-Nov-07
5	0	5	0			5	0		30-Nov-07
12,526,398	0	12,526,398	0			12,526,398	0		30-Nov-07
323,999	0	323,999	0			323,999	0		30-Nov-07
141,280	0	141,280	0			141,280	0		30-Nov-07
21,378,215	0	21,378,215	0			21,378,215	0		30-Nov-07
3,925,731	0	3,925,731	0			3,925,731	0		30-Nov-07
84,369	0	84,369	0			84,369	0		30-Nov-07
2,287,290	0	2,287,290	0			2,287,290	0		30-Nov-07
1,496,900	0	1,496,900	0			1,496,900	0		30-Nov-07
613	0	613	0			613	0		30-Nov-07
873,779	0	873,779	0			873,779	0		30-Nov-07
122,189	0	122,189	0			122,189	0		30-Nov-07
47,842	0	47,842	0			47,842	0		30-Nov-07
12,439	0	12,439	0			12,439	0		30-Nov-07
1,883	0	1,883	0			1,883	0		30-Nov-07
1,506	0	1,506	0			1,506	0		30-Nov-07
4,142	0	4,142	0			4,142	0		30-Nov-07
33,588	0	33,588	0			33,588	0		30-Nov-07
107,283	0	107,283	0			107,283	0		30-Nov-07
40,906	0	40,906	0			40,906	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
8	0	8	0			8	0		30-Nov-07
373,502	0	373,502	0			373,502	0		30-Nov-07
37,227	0	37,227	0			37,227	0		30-Nov-07
9,522	0	9,522	0			9,522	0		30-Nov-07
519,142	0	519,142	0			519,142	0		30-Nov-07
10,964	0	10,964	0			10,964	0		30-Nov-07
150,613	0	150,613	0			150,613	0		30-Nov-07
19	0	19	0			19	0		30-Nov-07
92,298	0	92,298	0			92,298	0		30-Nov-07
16,262	0	16,262	0			16,262	0		30-Nov-07
425	0	425	0			425	0		30-Nov-07
24,386	0	24,386	0			24,386	0		30-Nov-07
52,425	0	52,425	0			52,425	0		30-Nov-07
29	0	29	0			29	0		30-Nov-07
16,800	0	16,800	0			16,800	0		30-Nov-07
1,341	0	1,341	0			1,341	0		30-Nov-07
56,555	0	56,555	0			56,555	0		30-Nov-07
3,367	0	3,367	0			3,367	0		30-Nov-07
3,125	0	3,125	0			3,125	0		30-Nov-07
6,007	0	6,007	0			6,007	0		30-Nov-07
1,949	0	1,949	0			1,949	0		30-Nov-07
1,052	0	1,052	0			1,052	0		30-Nov-07
33,256	0	33,256	0			33,256	0		30-Nov-07
285	0	285	0			285	0		30-Nov-07
23,121	0	23,121	0			23,121	0		30-Nov-07
556	0	556	0			556	0		30-Nov-07
18,878	0	18,878	0			18,878	0		30-Nov-07
708	0	708	0			708	0		30-Nov-07
14,923	0	14,923	0			14,923	0		30-Nov-07
8,968	0	8,968	0			8,968	0		30-Nov-07
33,714	0	33,714	0			33,714	0		30-Nov-07
9,152	0	9,152	0			9,152	0		30-Nov-07
9,053,230	0	9,053,230	0			9,053,230	0		30-Nov-07
2	0	2	0			2	0		30-Nov-07
12,344	0	12,344	0			12,344	0		30-Nov-07
5,610	0	5,610	0			5,610	0		30-Nov-07
2,930	0	2,930	0			2,930	0		30-Nov-07
505	0	505	0			505	0		30-Nov-07
37,363	0	37,363	0			37,363	0		30-Nov-07
48,700	0	48,700	0			48,700	0		30-Nov-07
43,142	0	43,142	0			43,142	0		30-Nov-07
1,965,797	0	1,965,797	0			1,965,797	0		30-Nov-07
2,948,696	0	2,948,696	0			2,948,696	0		30-Nov-07
155,015	0	155,015	0			155,015	0		30-Nov-07
479	0	479	0			479	0		30-Nov-07
38,950	0	38,950	0			38,950	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
793	0	793	0			793	0		30-Nov-07
439	0	439	0			439	0		30-Nov-07
31,308	0	31,308	0			31,308	0		30-Nov-07
7,434	0	7,434	0			7,434	0		30-Nov-07
141,205	0	141,205	0			141,205	0		30-Nov-07
901	0	901	0			901	0		30-Nov-07
63,739	0	63,739	0			63,739	0		30-Nov-07
6,552	0	6,552	0			6,552	0		30-Nov-07
433,191	0	433,191	0			433,191	0		30-Nov-07
48,337	0	48,337	0			48,337	0		30-Nov-07
105,016	0	105,016	0			105,016	0		30-Nov-07
728	0	728	0			728	0		30-Nov-07
10,000	0	10,000	0			10,000	0		30-Nov-07
33,000	0	33,000	0			33,000	0		30-Nov-07
407,277	0	407,277	0			407,277	0		30-Nov-07
15	0	15	0			15	0		30-Nov-07
3,343	0	3,343	0			3,343	0		30-Nov-07
113,947	0	113,947	0			113,947	0		30-Nov-07
41,529	0	41,529	0			41,529	0		30-Nov-07
376,594	0	376,594	0			376,594	0		30-Nov-07
24,117	0	24,117	0			24,117	0		30-Nov-07
34,043	0	34,043	0			34,043	0		30-Nov-07
108,579	0	108,579	0			108,579	0		30-Nov-07
255,860	0	255,860	0			255,860	0		30-Nov-07
71,871	0	71,871	0			71,871	0		30-Nov-07
356,250	0	356,250	0			356,250	0		30-Nov-07
75,233	0	75,233	0			75,233	0		30-Nov-07
1,911,595	0	1,911,595	0			1,911,595	0		30-Nov-07
53,448	0	53,448	0			53,448	0		30-Nov-07
314	0	314	0			314	0		30-Nov-07
172	0	172	0			172	0		30-Nov-07
43,708	0	43,708	0			43,708	0		30-Nov-07
706,503	0	706,503	0			706,503	0		30-Nov-07
115	0	115	0			115	0		30-Nov-07
3,604,520	0	3,604,520	0			3,604,520	0		30-Nov-07
442,733	0	442,733	0			442,733	0		30-Nov-07
24	0	24	0			24	0		30-Nov-07
84,936	0	84,936	0			84,936	0		30-Nov-07
125,660	0	125,660	0			125,660	0		30-Nov-07
38,438	0	38,438	0			38,438	0		30-Nov-07
2,423	0	2,423	0			2,423	0		30-Nov-07
577,617	0	577,617	0			577,617	0		30-Nov-07
266	0	266	0			266	0		30-Nov-07
46,168	0	46,168	0			46,168	0		30-Nov-07
2,248,789	0	2,248,789	0			2,248,789	0		30-Nov-07
713	0	713	0			713	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
56,250	0	56,250	0			56,250	0		30-Nov-07
68,961	0	68,961	0			68,961	0		30-Nov-07
72,500	0	72,500	0			72,500	0		30-Nov-07
364,375	0	364,375	0			364,375	0		30-Nov-07
11	0	11	0			11	0		30-Nov-07
875,603	0	875,603	0			875,603	0		30-Nov-07
1,310	0	1,310	0			1,310	0		30-Nov-07
963	0	963	0			963	0		30-Nov-07
1,645	0	1,645	0			1,645	0		30-Nov-07
12,786	0	12,786	0			12,786	0		30-Nov-07
191,831	0	191,831	0			191,831	0		30-Nov-07
29,696	0	29,696	0			29,696	0		30-Nov-07
15,000	0	15,000	0			15,000	0		30-Nov-07
176	0	176	0			176	0		30-Nov-07
1,425,032	0	1,425,032	0			1,425,032	0		30-Nov-07
62,918	0	62,918	0			62,918	0		30-Nov-07
3,194,290	0	3,194,290	0			3,194,290	0		30-Nov-07
125,066	0	125,066	0			125,066	0		30-Nov-07
47,033	0	47,033	0			47,033	0		30-Nov-07
133	0	133	0			133	0		30-Nov-07
12,582	0	12,582	0			12,582	0		30-Nov-07
278,380	0	278,380	0			278,380	0		30-Nov-07
75,676	0	75,676	0			75,676	0		30-Nov-07
337,500	0	337,500	0			337,500	0		30-Nov-07
52,578	0	52,578	0			52,578	0		30-Nov-07
72	0	72	0			72	0		30-Nov-07
12,613	0	12,613	0			12,613	0		30-Nov-07
900,668	0	900,668	0			900,668	0		30-Nov-07
209,206	0	209,206	0			209,206	0		30-Nov-07
71	0	71	0			71	0		30-Nov-07
122,460	0	122,460	0			122,460	0		30-Nov-07
165,718	0	165,718	0			165,718	0		30-Nov-07
18	0	18	0			18	0		30-Nov-07
5,467	0	5,467	0			5,467	0		30-Nov-07
372,103	0	372,103	0			372,103	0		30-Nov-07
23,366	0	23,366	0			23,366	0		30-Nov-07
1,132,749	0	1,132,749	0			1,132,749	0		30-Nov-07
96,277	0	96,277	0			96,277	0		30-Nov-07
94,205	0	94,205	0			94,205	0		30-Nov-07
31,500	0	31,500	0			31,500	0		30-Nov-07
1,477	0	1,477	0			1,477	0		30-Nov-07
586,644	0	586,644	0			586,644	0		30-Nov-07
180,134	0	180,134	0			180,134	0		30-Nov-07
13	0	13	0			13	0		30-Nov-07
1,222	0	1,222	0			1,222	0		30-Nov-07
158,167	0	158,167	0			158,167	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
16,019	0	16,019	0			16,019	0		30-Nov-07
25,521	0	25,521	0			25,521	0		30-Nov-07
15,202	0	15,202	0			15,202	0		30-Nov-07
217,869	0	217,869	0			217,869	0		30-Nov-07
13,756	0	13,756	0			13,756	0		30-Nov-07
323,375	0	323,375	0			323,375	0		30-Nov-07
383,985	0	383,985	0			383,985	0		30-Nov-07
257,975	0	257,975	0			257,975	0		30-Nov-07
3,631	0	3,631	0			3,631	0		30-Nov-07
12,144	0	12,144	0			12,144	0		30-Nov-07
356	0	356	0			356	0		30-Nov-07
491,133	0	491,133	0			491,133	0		30-Nov-07
657,972	0	657,972	0			657,972	0		30-Nov-07
225,167	0	225,167	0			225,167	0		30-Nov-07
13,072	0	13,072	0			13,072	0		30-Nov-07
1,650,295	0	1,650,295	0			1,650,295	0		30-Nov-07
19,046	0	19,046	0			19,046	0		30-Nov-07
12,335	0	12,335	0			12,335	0		30-Nov-07
117,879	0	117,879	0			117,879	0		30-Nov-07
100,203	0	100,203	0			100,203	0		30-Nov-07
1,029,216	0	1,029,216	0			1,029,216	0		30-Nov-07
109,278	0	109,278	0			109,278	0		30-Nov-07
1,336,480	0	1,336,480	0			1,336,480	0		30-Nov-07
3,496	0	3,496	0			3,496	0		30-Nov-07
5,998	0	5,998	0			5,998	0		30-Nov-07
10,313	0	10,313	0			10,313	0		30-Nov-07
4,509	0	4,509	0			4,509	0		30-Nov-07
40,000	0	40,000	0			40,000	0		30-Nov-07
38,524	0	38,524	0			38,524	0		30-Nov-07
1,318	0	1,318	0			1,318	0		30-Nov-07
1,607,825	0	1,607,825	0			1,607,825	0		30-Nov-07
88,081	0	88,081	0			88,081	0		30-Nov-07
523,270	0	523,270	0			523,270	0		30-Nov-07
143,378	0	143,378	0			143,378	0		30-Nov-07
468	0	468	0			468	0		30-Nov-07
199,341	0	199,341	0			199,341	0		30-Nov-07
136,266	0	136,266	0			136,266	0		30-Nov-07
468,750	0	468,750	0			468,750	0		30-Nov-07
448,130	0	448,130	0			448,130	0		30-Nov-07
26,289	0	26,289	0			26,289	0		30-Nov-07
3,996,016	0	3,996,016	0			3,996,016	0		30-Nov-07
3,812	0	3,812	0			3,812	0		30-Nov-07
306,226	0	306,226	0			306,226	0		30-Nov-07
10,520	0	10,520	0			10,520	0		30-Nov-07
10,313	0	10,313	0			10,313	0		30-Nov-07
6,137	0	6,137	0			6,137	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
275,044	0	275,044	0			275,044	0		30-Nov-07
564	0	564	0			564	0		30-Nov-07
57,218	0	57,218	0			57,218	0		30-Nov-07
228,005	0	228,005	0			228,005	0		30-Nov-07
102,500	0	102,500	0			102,500	0		30-Nov-07
26,020	0	26,020	0			26,020	0		30-Nov-07
45,184	0	45,184	0			45,184	0		30-Nov-07
46,144	0	46,144	0			46,144	0		30-Nov-07
304,289	0	304,289	0			304,289	0		30-Nov-07
49,576	0	49,576	0			49,576	0		30-Nov-07
251,543	0	251,543	0			251,543	0		30-Nov-07
94,059	0	94,059	0			94,059	0		30-Nov-07
320,493	0	320,493	0			320,493	0		30-Nov-07
1,069,497	0	1,069,497	0			1,069,497	0		30-Nov-07
6,258	0	6,258	0			6,258	0		30-Nov-07
124,034	0	124,034	0			124,034	0		30-Nov-07
4,509	0	4,509	0			4,509	0		30-Nov-07
124,681	0	124,681	0			124,681	0		30-Nov-07
1,266,551	0	1,266,551	0			1,266,551	0		30-Nov-07
108,982	0	108,982	0			108,982	0		30-Nov-07
190,733	0	190,733	0			190,733	0		30-Nov-07
9,300	0	9,300	0			9,300	0		30-Nov-07
4,509	0	4,509	0			4,509	0		30-Nov-07
125,000	0	125,000	0			125,000	0		30-Nov-07
50,608	0	50,608	0			50,608	0		30-Nov-07
468,140	0	468,140	0			468,140	0		30-Nov-07
660	0	660	0			660	0		30-Nov-07
1,500,000	0	1,500,000	0			1,500,000	0		30-Nov-07
469,972	0	469,972	0			469,972	0		30-Nov-07
278,250	0	278,250	0			278,250	0		30-Nov-07
28,073	0	28,073	0			28,073	0		30-Nov-07
382,841	0	382,841	0			382,841	0		30-Nov-07
13,651	0	13,651	0			13,651	0		30-Nov-07
39,375	0	39,375	0			39,375	0		30-Nov-07
21,595	0	21,595	0			21,595	0		30-Nov-07
14,848	0	14,848	0			14,848	0		30-Nov-07
22,167	0	22,167	0			22,167	0		30-Nov-07
850,000	0	850,000	0			850,000	0		30-Nov-07
27,970	0	27,970	0			27,970	0		30-Nov-07
9,744	0	9,744	0			9,744	0		30-Nov-07
10,349	0	10,349	0			10,349	0		30-Nov-07
137,522	0	137,522	0			137,522	0		30-Nov-07
199,564	0	199,564	0			199,564	0		30-Nov-07
3,180	0	3,180	0			3,180	0		30-Nov-07
2,209	0	2,209	0			2,209	0		30-Nov-07
2,999	0	2,999	0			2,999	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
27,973	0	27,973	0			27,973	0		30-Nov-07
58,818	0	58,818	0			58,818	0		30-Nov-07
2,599	0	2,599	0			2,599	0		30-Nov-07
134,375	0	134,375	0			134,375	0		30-Nov-07
77,152	0	77,152	0			77,152	0		30-Nov-07
3,076	0	3,076	0			3,076	0		30-Nov-07
212,000	0	212,000	0			212,000	0		30-Nov-07
8,029	0	8,029	0			8,029	0		30-Nov-07
69,749	0	69,749	0			69,749	0		30-Nov-07
25,914	0	25,914	0			25,914	0		30-Nov-07
43,449	0	43,449	0			43,449	0		30-Nov-07
3,263	0	3,263	0			3,263	0		30-Nov-07
2,484	0	2,484	0			2,484	0		30-Nov-07
38,750	0	38,750	0			38,750	0		30-Nov-07
3,000	0	3,000	0			3,000	0		30-Nov-07
6,000	0	6,000	0			6,000	0		30-Nov-07
15,000	0	15,000	0			15,000	0		30-Nov-07
67,875	0	67,875	0			67,875	0		30-Nov-07
12,000	0	12,000	0			12,000	0		30-Nov-07
135,433	0	135,433	0			135,433	0		30-Nov-07
31,178	0	31,178	0			31,178	0		30-Nov-07
9,026	0	9,026	0			9,026	0		30-Nov-07
4,577	0	4,577	0			4,577	0		30-Nov-07
1,250	0	1,250	0			1,250	0		30-Nov-07
1,250	0	1,250	0			1,250	0		30-Nov-07
56,508	0	56,508	0			56,508	0		30-Nov-07
271,969	0	271,969	0			271,969	0		30-Nov-07
5,238	0	5,238	0			5,238	0		30-Nov-07
909,174	0	909,174	0			909,174	0		30-Nov-07
26,170	0	26,170	0			26,170	0		30-Nov-07
52,500	0	52,500	0			52,500	0		30-Nov-07
8,069	0	8,069	0			8,069	0		30-Nov-07
25,416	0	25,416	0			25,416	0		30-Nov-07
31,082	0	31,082	0			31,082	0		30-Nov-07
9,513	0	9,513	0			9,513	0		30-Nov-07
18,000	0	18,000	0			18,000	0		30-Nov-07
7,483	0	7,483	0			7,483	0		30-Nov-07
5,238	0	5,238	0			5,238	0		30-Nov-07
1,853,310	0	1,853,310	0			1,853,310	0		30-Nov-07
48,721	0	48,721	0			48,721	0		30-Nov-07
9,744	0	9,744	0			9,744	0		30-Nov-07
25,750	0	25,750	0			25,750	0		30-Nov-07
29,233	0	29,233	0			29,233	0		30-Nov-07
6,250	0	6,250	0			6,250	0		30-Nov-07
322	0	322	0			322	0		30-Nov-07
3,535	0	3,535	0			3,535	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
350,155	0	350,155	0			350,155	0		30-Nov-07
172,916	0	172,916	0			172,916	0		30-Nov-07
9,300	0	9,300	0			9,300	0		30-Nov-07
13,843	0	13,843	0			13,843	0		30-Nov-07
195,081	0	195,081	0			195,081	0		30-Nov-07
64,374	0	64,374	0			64,374	0		30-Nov-07
17,405	0	17,405	0			17,405	0		30-Nov-07
55,009	0	55,009	0			55,009	0		30-Nov-07
137,522	0	137,522	0			137,522	0		30-Nov-07
187,000	0	187,000	0			187,000	0		30-Nov-07
2,191	0	2,191	0			2,191	0		30-Nov-07
2,191	0	2,191	0			2,191	0		30-Nov-07
55,000	0	55,000	0			55,000	0		30-Nov-07
69,216	0	69,216	0			69,216	0		30-Nov-07
6,629	0	6,629	0			6,629	0		30-Nov-07
47,788	0	47,788	0			47,788	0		30-Nov-07
33,692	0	33,692	0			33,692	0		30-Nov-07
20,156	0	20,156	0			20,156	0		30-Nov-07
35,857	0	35,857	0			35,857	0		30-Nov-07
6,629	0	6,629	0			6,629	0		30-Nov-07
2,176	0	2,176	0			2,176	0		30-Nov-07
31,243	0	31,243	0			31,243	0		30-Nov-07
33,989	0	33,989	0			33,989	0		30-Nov-07
276,863	0	276,863	0			276,863	0		30-Nov-07
229,527	0	229,527	0			229,527	0		30-Nov-07
211,028	0	211,028	0			211,028	0		30-Nov-07
303,704	0	303,704	0			303,704	0		30-Nov-07
181,742	0	181,742	0			181,742	0		30-Nov-07
193,440	0	193,440	0			193,440	0		30-Nov-07
4,548	0	4,548	0			4,548	0		30-Nov-07
14,293	0	14,293	0			14,293	0		30-Nov-07
76,414	0	76,414	0			76,414	0		30-Nov-07
3,147	0	3,147	0			3,147	0		30-Nov-07
13,958	0	13,958	0			13,958	0		30-Nov-07
24,375	0	24,375	0			24,375	0		30-Nov-07
73,717	0	73,717	0			73,717	0		30-Nov-07
15,000	0	15,000	0			15,000	0		30-Nov-07
26,250	0	26,250	0			26,250	0		30-Nov-07
31,648	0	31,648	0			31,648	0		30-Nov-07
39,375	0	39,375	0			39,375	0		30-Nov-07
1,938	0	1,938	0			1,938	0		30-Nov-07
28,260	0	28,260	0			28,260	0		30-Nov-07
23,527	0	23,527	0			23,527	0		30-Nov-07
414	0	414	0			414	0		30-Nov-07
4,472,500	0	4,472,500	0			4,472,500	0		30-Nov-07
372,500	0	372,500	0			372,500	0		30-Nov-07

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LEHMAN BROTHERS HOLDINGS INC.

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Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
7,178	0	7,178	0			7,178	0		30-Nov-07
2,369,246	0	2,369,246	0			2,369,246	0		30-Nov-07
2,849,263	0	2,849,263	0			2,849,263	0		30-Nov-07
997	0	997	0			997	0		30-Nov-07
997	0	997	0			997	0		30-Nov-07
39,881	0	39,881	0			39,881	0		30-Nov-07
1,416	0	1,416	0			1,416	0		30-Nov-07
471	0	471	0			471	0		30-Nov-07
1,969	0	1,969	0			1,969	0		30-Nov-07
1,281	0	1,281	0			1,281	0		30-Nov-07
61,250	0	61,250	0			61,250	0		30-Nov-07
866	0	866	0			866	0		30-Nov-07
3,347	0	3,347	0			3,347	0		30-Nov-07
68,657	0	68,657	0			68,657	0		30-Nov-07
1,601	0	1,601	0			1,601	0		30-Nov-07
1,777	0	1,777	0			1,777	0		30-Nov-07
56,840	0	56,840	0			56,840	0		30-Nov-07
178	0	178	0			178	0		30-Nov-07
118,086	0	118,086	0			118,086	0		30-Nov-07
118,086	0	118,086	0			118,086	0		30-Nov-07
65,672	0	65,672	0			65,672	0		30-Nov-07
262,689	0	262,689	0			262,689	0		30-Nov-07
65,672	0	65,672	0			65,672	0		30-Nov-07
652	0	652	0			652	0		30-Nov-07
88,154	0	88,154	0			88,154	0		30-Nov-07
27,228	0	27,228	0			27,228	0		30-Nov-07
2,064	0	2,064	0			2,064	0		30-Nov-07
5,160	0	5,160	0			5,160	0		30-Nov-07
39,305	0	39,305	0			39,305	0		30-Nov-07
2,952	0	2,952	0			2,952	0		30-Nov-07
5,733,527	0	5,733,527	0			5,733,527	0		30-Nov-07
1,032	0	1,032	0			1,032	0		30-Nov-07
756,762	0	756,762	0			756,762	0		30-Nov-07
11,476	0	11,476	0			11,476	0		30-Nov-07
1,198,479	0	1,198,479	0			1,198,479	0		30-Nov-07
642	0	642	0			642	0		30-Nov-07
5	0	5	0			5	0		30-Nov-07
1,131	0	1,131	0			1,131	0		30-Nov-07
1,139	0	1,139	0			1,139	0		30-Nov-07
511	0	511	0			511	0		30-Nov-07
6,556	0	6,556	0			6,556	0		30-Nov-07
10,521	0	10,521	0			10,521	0		30-Nov-07
5,980	0	5,980	0			5,980	0		30-Nov-07
1,807	0	1,807	0			1,807	0		30-Nov-07
12,107	0	12,107	0			12,107	0		30-Nov-07
252,200	0	252,200	0			252,200	0		30-Nov-07

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LEHMAN BROTHERS HOLDINGS INC.

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Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
4,606	0	4,606	0			4,606	0		30-Nov-07
62,331	0	62,331	0			62,331	0		30-Nov-07
68,324	0	68,324	0			68,324	0		30-Nov-07
1,018	0	1,018	0			1,018	0		30-Nov-07
13,308	0	13,308	0			13,308	0		30-Nov-07
7,647	0	7,647	0			7,647	0		30-Nov-07
4,984	0	4,984	0			4,984	0		30-Nov-07
2,070	0	2,070	0			2,070	0		30-Nov-07
14,766	0	14,766	0			14,766	0		30-Nov-07
21,250	0	21,250	0			21,250	0		30-Nov-07
2,016	0	2,016	0			2,016	0		30-Nov-07
228	0	228	0			228	0		30-Nov-07
134	0	134	0			134	0		30-Nov-07
93,800,000	0	93,800,000	0			93,800,000	0		30-Nov-07
11,000,000	0	11,000,000	0			11,000,000	0		30-Nov-07
195	0	195	0			195	0		30-Nov-07
4,500,000	0	4,500,000	0			4,500,000	0		30-Nov-07
0	0	6,691,740	6,691,740	0	0	6,691,740	6,691,740	0	30-Nov-07
0	0	1,731,025	1,731,025	0	0	1,731,025	1,731,025	0	30-Nov-07
0	0	5,198,502	5,198,502	0	0	5,198,502	5,198,502	0	30-Nov-07
0	0	91,818,490	91,818,490	0	0	91,818,490	91,818,490	0	30-Nov-07
0	0	3,327,891	3,327,891	0	0	3,327,891	3,327,891	0	30-Nov-07
0	0	438,519,866	438,519,866			438,519,866	438,519,866		30-Nov-07
0	0	4,173,622	4,173,622			4,173,622	4,173,622		30-Nov-07
0	0	999,999	999,999			999,999	999,999		30-Nov-07
0	0	4,500,000	4,500,000			4,500,000	4,500,000		30-Nov-07
0	0	29,289,440	29,289,440	10,200,000,000	8,000,000,000	-10,170,710,560	-7,970,710,560	0	30-Nov-07
0	0	12,373,849	12,373,849			12,373,849	12,373,849		30-Nov-07
0	0	15,694,200	15,694,200			15,694,200	15,694,200		30-Nov-07
0	0	10,984,848	10,984,848			10,984,848	10,984,848		30-Nov-07
0	0	55,391,631	55,391,631			55,391,631	55,391,631		30-Nov-07
0	0	9,610,976	9,610,976			9,610,976	9,610,976		30-Nov-07
0	0	-30,749,660	-30,749,660	0	0	-30,749,660	-30,749,660	0	30-Nov-07
0	0	35,269,161	35,269,161			35,269,161	35,269,161		30-Nov-07
0	0	375,474,618	338,356,423			375,474,618	338,356,423		30-Nov-07
0	0	1,573,207,701	1,305,608,521	0	0	1,573,207,701	1,305,608,521	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	6,959,283	2,989,429	0	0	6,959,283	2,989,429	0	30-Nov-07
0	0	-35,152	-35,152	0	0	-35,152	-35,152	0	30-Nov-07
0	0	15,828,821	4,600,636			15,828,821	4,600,636		30-Nov-07
0	0	64,385,574	64,385,574			64,385,574	64,385,574		30-Nov-07
0	0	6,250,000	6,250,000			6,250,000	6,250,000		30-Nov-07
0	0	418,804,537	54,294,749			418,804,537	54,294,749		30-Nov-07
0	0	6,343,831	6,343,831			6,343,831	6,343,831		30-Nov-07
0	0	392,831,377	392,831,377			392,831,377	392,831,377		30-Nov-07
0	0	85,697,653	85,697,653			85,697,653	85,697,653		30-Nov-07

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LEHMAN BROTHERS HOLDINGS INC.

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Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	445,014	445,014			445,014	445,014		30-Nov-07
0	0	10,521,878	7,357,573	0	0	10,521,878	7,357,573	0	30-Nov-07
0	0	3,634,404	103,441			3,634,404	103,441		30-Nov-07
0	0	27,842,069	27,842,069	0	0	27,842,069	27,842,069	0	30-Nov-07
0	0	16,900,892	0			16,900,892	0		30-Nov-07
0	0	609,412,351	609,412,351			609,412,351	609,412,351		30-Nov-07
0	0	415,165,328	415,165,328			415,165,328	415,165,328		30-Nov-07
0	0	3,069,504	3,069,504			3,069,504	3,069,504		30-Nov-07
0	0	30,000,000	30,000,000			30,000,000	30,000,000		30-Nov-07
0	0	26,957,330	26,957,330			26,957,330	26,957,330		30-Nov-07
0	0	3,157,085	0			3,157,085	0		30-Nov-07
0	0	159,395,508	159,395,508			159,395,508	159,395,508		30-Nov-07
0	0	12,687,460	12,687,460			12,687,460	12,687,460		30-Nov-07
0	0	5,183,758	5,183,758			5,183,758	5,183,758		30-Nov-07
0	0	18,459,336	18,459,336			18,459,336	18,459,336		30-Nov-07
0	0	8,507,944	8,507,944			8,507,944	8,507,944		30-Nov-07
0	0	1,879,457	1,879,457			1,879,457	1,879,457		30-Nov-07
0	0	597,244	24,048			597,244	24,048		30-Nov-07
0	0	49,929,006	49,929,006	0	0	49,929,006	49,929,006	0	30-Nov-07
0	0	14,965,227	14,879,227	0	0	14,965,227	14,879,227	0	30-Nov-07
0	0	1,123,839	0			1,123,839	0		30-Nov-07
0	0	6,841,862	-89,038	0	0	6,841,862	-89,038	0	30-Nov-07
0	0	24,855,980	24,855,980			24,855,980	24,855,980		30-Nov-07
0	0	-433,108	-433,108	0	0	-433,108	-433,108	0	30-Nov-07
0	0	23,706,136	23,706,136			23,706,136	23,706,136		30-Nov-07
0	0	4,043,633	4,043,633			4,043,633	4,043,633		30-Nov-07
0	0	178,399,142	162,897,316	0	0	178,399,142	162,897,316	0	30-Nov-07
0	0	47,307,996	-8,774,727	0	0	47,307,996	-8,774,727	0	30-Nov-07
0	0	-2,260,245	-2,260,245	0	0	-2,260,245	-2,260,245	0	30-Nov-07
0	0	16,174,398	16,174,398			16,174,398	16,174,398		30-Nov-07
0	0	3,069,504	3,069,504			3,069,504	3,069,504		30-Nov-07
0	0	31,407,348	31,407,348			31,407,348	31,407,348		30-Nov-07
0	0	150,992,894	128,532,272	0	0	150,992,894	128,532,272	0	30-Nov-07
0	0	326,600	326,600			326,600	326,600		30-Nov-07
0	0	8,692	8,692			8,692	8,692		30-Nov-07
0	0	5,742,030	-35,200	0	0	5,742,030	-35,200	0	30-Nov-07
0	0	114,686,656	114,686,656			114,686,656	114,686,656		30-Nov-07
0	0	137,492,342	11,034,870	0	0	137,492,342	11,034,870	0	30-Nov-07
0	0	6,343,831	6,343,831			6,343,831	6,343,831		30-Nov-07
0	0	7,775,636	7,775,636			7,775,636	7,775,636		30-Nov-07
0	0	9,032,105	9,032,105			9,032,105	9,032,105		30-Nov-07
0	0	22,773,110	22,773,110	0	0	22,773,110	22,773,110	0	30-Nov-07
0	0	17,203,271	17,203,271			17,203,271	17,203,271		30-Nov-07
0	0	-3,053,399	-3,053,399	0	0	-3,053,399	-3,053,399	0	30-Nov-07
0	0	41,246,027	41,246,027			41,246,027	41,246,027		30-Nov-07
0	0	23,058,282	23,058,282			23,058,282	23,058,282		30-Nov-07

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LEHMAN BROTHERS HOLDINGS INC.

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Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	59,709,247	59,709,247			59,709,247	59,709,247		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	221,431,919	221,431,919			221,431,919	221,431,919		30-Nov-07
0	0	-177,145,535	-177,145,535	0	0	-177,145,535	-177,145,535	0	30-Nov-07
0	0	8,051,090	8,051,090			8,051,090	8,051,090		30-Nov-07
0	0	15,939,604	15,939,604			15,939,604	15,939,604		30-Nov-07
0	0	21,781,168	21,781,168			21,781,168	21,781,168		30-Nov-07
0	0	182,927,046	148,326,245			182,927,046	148,326,245		30-Nov-07
0	0	154,630,333	146,344,166			154,630,333	146,344,166		30-Nov-07
0	0	1,150,530	1,150,530			1,150,530	1,150,530		30-Nov-07
0	0	173,116,383	170,289,322	0	0	173,116,383	170,289,322	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	107,342,943	107,342,943	0	0	107,342,943	107,342,943	0	30-Nov-07
0	0	302,006,621	267,795,928	0	0	302,006,621	267,795,928	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	199,979,658	181,778,806	0	0	199,979,658	181,778,806	0	30-Nov-07
0	0	10,288,490	10,288,481	0	0	10,288,490	10,288,481	0	30-Nov-07
0	0	11,956,548	11,956,548			11,956,548	11,956,548		30-Nov-07
0	0	156	156			156	156		30-Nov-07
0	0	5	0			5	0		30-Nov-07
0	0	726,195,188	721,046,210			726,195,188	721,046,210		30-Nov-07
0	0	173,789,340	173,789,340			173,789,340	173,789,340		30-Nov-07
0	0	1,006	1,006			1,006	1,006		30-Nov-07
0	0	396,339,809	396,339,809	0	0	396,339,809	396,339,809	0	30-Nov-07
0	0	201,164,545	201,164,545	0	0	201,164,545	201,164,545	0	30-Nov-07
0	0	17,224	17,224			17,224	17,224		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	17,307,016	0			17,307,016	0		30-Nov-07
0	0	0	0	8,945,000,000	8,025,000,000	-8,945,000,000	-8,025,000,000	0	30-Nov-07
0	0	184,222,171	0			184,222,171	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	426,364,349	426,364,349			426,364,349	426,364,349		30-Nov-07
0	0	171,972,435	171,972,435	0	0	171,972,435	171,972,435	0	30-Nov-07
0	0	35,118,749	35,118,749			35,118,749	35,118,749		30-Nov-07
0	0	13,676,773	13,676,773			13,676,773	13,676,773		30-Nov-07
0	0	6,013,523	6,013,523	0	0	6,013,523	6,013,523	0	30-Nov-07
0	0	0	0	600,000,000	600,000,000	-600,000,000	-600,000,000	0	30-Nov-07
0	0	42,300,801	35,913,859			42,300,801	35,913,859		30-Nov-07
0	0	31,148,759	17,094,560			31,148,759	17,094,560		30-Nov-07
0	0	189,819,307	189,560,276			189,819,307	189,560,276		30-Nov-07
0	0	14,899,284	14,899,284			14,899,284	14,899,284		30-Nov-07
0	0	231,130,393	231,130,393			231,130,393	231,130,393		30-Nov-07
0	0	154,259,653	122,394,906			154,259,653	122,394,906		30-Nov-07
0	0	265,413	265,413			265,413	265,413		30-Nov-07
0	0	52,148,546	52,108,391			52,148,546	52,108,391		30-Nov-07

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LEHMAN BROTHERS HOLDINGS INC.

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Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	5,662,711	3,475,355			5,662,711	3,475,355		30-Nov-07
0	0	37,001,310	0	0	0	37,001,310	0	0	30-Nov-07
0	0	45,940,714	28,028,935			45,940,714	28,028,935		30-Nov-07
0	0	779,831,500	714,566,401	0	0	779,831,500	714,566,401	0	30-Nov-07
0	0	97,383,051	97,383,051			97,383,051	97,383,051		30-Nov-07
0	0	43,748,070	43,748,070			43,748,070	43,748,070		30-Nov-07
0	0	126,728,106	126,728,106			126,728,106	126,728,106		30-Nov-07
0	0	1,535,184	1,535,184			1,535,184	1,535,184		30-Nov-07
0	0	18,266,383	18,266,383			18,266,383	18,266,383		30-Nov-07
0	0	200,165,412	200,165,412			200,165,412	200,165,412		30-Nov-07
0	0	241,871,879	241,871,879			241,871,879	241,871,879		30-Nov-07
0	0	91,153,730	72,943,671			91,153,730	72,943,671		30-Nov-07
0	0	961,786	961,786			961,786	961,786		30-Nov-07
0	0	3,057	0	0	0	3,057	0	0	30-Nov-07
0	0	157,143,563	157,143,563			157,143,563	157,143,563		30-Nov-07
0	0	0	0	350,000,000	300,000,000	-350,000,000	-300,000,000	0	30-Nov-07
0	0	442,495,884	271,688,082	0	0	442,495,884	271,688,082	0	30-Nov-07
0	0	7,646,019	3,655,394			7,646,019	3,655,394		30-Nov-07
0	0	40,000,000	40,000,000			40,000,000	40,000,000		30-Nov-07
0	0	32,555,866	32,555,866			32,555,866	32,555,866		30-Nov-07
0	0	321,010,927	209,764,720	0	0	321,010,927	209,764,720	0	30-Nov-07
0	0	39,498,416	39,498,416			39,498,416	39,498,416		30-Nov-07
0	0	1,200,000	0			1,200,000	0		30-Nov-07
0	0	23,013,080	10,292,476			23,013,080	10,292,476		30-Nov-07
0	0	60,275,591	45,768,312			60,275,591	45,768,312		30-Nov-07
0	0	15,000,000	15,000,000			15,000,000	15,000,000		30-Nov-07
0	0	134,481,580	134,481,580			134,481,580	134,481,580		30-Nov-07
0	0	48,116,060	48,116,060			48,116,060	48,116,060		30-Nov-07
0	0	0	0	800,000,000	675,000,000	-800,000,000	-675,000,000	0	30-Nov-07
0	0	2,106,300	2,106,300			2,106,300	2,106,300		30-Nov-07
0	0	9,278,330	9,278,330	0	0	9,278,330	9,278,330	0	30-Nov-07
0	0	22,118,783	17,117,244	0	0	22,118,783	17,117,244	0	30-Nov-07
0	0	36,638,792	30,494,543			36,638,792	30,494,543		30-Nov-07
0	0	87,661	87,661			87,661	87,661		30-Nov-07
0	0	14,304,250	14,304,250			14,304,250	14,304,250		30-Nov-07
0	0	61,923,414	58,713,940			61,923,414	58,713,940		30-Nov-07
0	0	1,665,300	0			1,665,300	0		30-Nov-07
0	0	118,262,479	114,386,233			118,262,479	114,386,233		30-Nov-07
0	0	12,705,616	12,705,616			12,705,616	12,705,616		30-Nov-07
0	0	18,093	18,093			18,093	18,093		30-Nov-07
0	0	5,608,372	5,608,372			5,608,372	5,608,372		30-Nov-07
0	0	2,432,250	2,432,250			2,432,250	2,432,250		30-Nov-07
0	0	30,295,445	30,295,445	0	0	30,295,445	30,295,445	0	30-Nov-07
0	0	2,658,614	2,658,614			2,658,614	2,658,614		30-Nov-07
0	0	-160,432,910	-160,432,910	0	0	-160,432,910	-160,432,910	0	30-Nov-07
0	0	-224,127,318	-224,127,318	0	0	-224,127,318	-224,127,318	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	160,432,910	160,432,910	0	0	160,432,910	160,432,910	0	30-Nov-07
0	0	224,127,318	224,127,318	0	0	224,127,318	224,127,318	0	30-Nov-07
0	21,336,473	21,336,473	0	0	0	21,336,473	0	0	30-Nov-07
0	29,306,909	29,306,909	0	0	0	29,306,909	0	0	30-Nov-07
0	8,861,055	10,559,536	1,698,481	0	0	10,559,536	1,698,481	0	30-Nov-07
0	0	68,919,503	68,919,503	0	0	68,919,503	68,919,503	0	30-Nov-07
0	0	24,526,103	24,526,103			24,526,103	24,526,103		30-Nov-07
0	0	9,664,839	9,664,839			9,664,839	9,664,839		30-Nov-07
0	0	3,516,655	3,516,655			3,516,655	3,516,655		30-Nov-07
0	0	160,880,187	160,880,187	0	0	160,880,187	160,880,187	0	30-Nov-07
0	0	22,091,962	22,091,962			22,091,962	22,091,962		30-Nov-07
0	0	12,894,073	12,894,073			12,894,073	12,894,073		30-Nov-07
0	0	1,642,997,921	1,642,997,921	0	0	1,642,997,921	1,642,997,921	0	30-Nov-07
0	0	408,325,697	408,325,697	0	0	408,325,697	408,325,697	0	30-Nov-07
0	0	3,064,773	3,064,773			3,064,773	3,064,773		30-Nov-07
0	0	118,102,648	118,102,648	2,000,000,000	1,700,000,000	-1,881,897,352	-1,581,897,352	0	30-Nov-07
0	0	207,438,576	207,432,331	0	0	207,438,576	207,432,331	0	30-Nov-07
0	0	20,382,358	20,382,358	0	0	20,382,358	20,382,358	0	30-Nov-07
0	0	248,323,516	248,317,581	0	0	248,323,516	248,317,581	0	30-Nov-07
0	0	155,196,540	155,189,000	0	0	155,196,540	155,189,000	0	30-Nov-07
0	0	70,456,950	70,456,950	0	0	70,456,950	70,456,950	0	30-Nov-07
0	0	4,595,906	4,595,906	0	0	4,595,906	4,595,906	0	30-Nov-07
0	0	101,924,560	101,924,560	0	0	101,924,560	101,924,560	0	30-Nov-07
0	0	10,760,184	10,760,184			10,760,184	10,760,184		30-Nov-07
0	0	24,404,010	24,404,010	0	0	24,404,010	24,404,010	0	30-Nov-07
0	0	14,383	14,383			14,383	14,383		30-Nov-07
0	0	459,624,397	459,624,397	0	0	459,624,397	459,624,397	0	30-Nov-07
0	0	55,779,097	55,779,097			55,779,097	55,779,097		30-Nov-07
0	0	12,775,789	12,775,789			12,775,789	12,775,789		30-Nov-07
0	0	0	0	2,000,000,000	2,000,000,000	-2,000,000,000	-2,000,000,000	0	30-Nov-07
0	0	34,275,988	34,275,988			34,275,988	34,275,988		30-Nov-07
0	0	697,871,172	697,866,420			697,871,172	697,866,420		30-Nov-07
0	0	21,518,116	21,518,116			21,518,116	21,518,116		30-Nov-07
0	0	32,271,917	32,271,895			32,271,917	32,271,895		30-Nov-07
0	0	696,322,539	696,322,539			696,322,539	696,322,539		30-Nov-07
0	0	1,352,739	1,352,739			1,352,739	1,352,739		30-Nov-07
0	0	58,826,649	58,826,649			58,826,649	58,826,649		30-Nov-07
0	0	98,771,624	98,771,624			98,771,624	98,771,624		30-Nov-07
0	0	368,726,129	368,726,129			368,726,129	368,726,129		30-Nov-07
0	0	18,942,058	18,942,058			18,942,058	18,942,058		30-Nov-07
0	0	17,301,121	17,301,121			17,301,121	17,301,121		30-Nov-07
0	0	23,830,168	23,830,168			23,830,168	23,830,168		30-Nov-07
0	0	622,304	622,304			622,304	622,304		30-Nov-07
0	0	58,959,957	58,959,957			58,959,957	58,959,957		30-Nov-07
0	0	87,821,345	87,821,345			87,821,345	87,821,345		30-Nov-07
0	0	-11,915,084	-11,915,084	0	0	-11,915,084	-11,915,084	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	-281,283,790	-281,283,790	0	0	-281,283,790	-281,283,790	0	30-Nov-07
0	0	-1,721,985	-1,721,985	0	0	-1,721,985	-1,721,985	0	30-Nov-07
0	0	22,038,921	22,038,921	0	0	22,038,921	22,038,921	0	30-Nov-07
0	0	-9,489,355	-9,489,355	0	0	-9,489,355	-9,489,355	0	30-Nov-07
0	0	606,454	606,454	0	0	606,454	606,454	0	30-Nov-07
0	0	20,139,389	20,139,389	0	0	20,139,389	20,139,389	0	30-Nov-07
0	0	57,406,717	57,406,717	0	0	57,406,717	57,406,717	0	30-Nov-07
0	0	3,330	0	0	0	3,330	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	646,222	646,222			646,222	646,222		30-Nov-07
0	0	324,336,458	324,336,458	0	0	324,336,458	324,336,458	0	30-Nov-07
0	0	282,700,351	282,700,351	0	0	282,700,351	282,700,351	0	30-Nov-07
0	0	715,472,813	715,472,813	0	0	715,472,813	715,472,813	0	30-Nov-07
0	0	6,207,108	6,207,108			6,207,108	6,207,108		30-Nov-07
0	0	23,287,678	23,287,678	0	0	23,287,678	23,287,678	0	30-Nov-07
0	0	126,018,624	126,018,624	0	0	126,018,624	126,018,624	0	30-Nov-07
0	0	52,102,422	52,102,422	0	0	52,102,422	52,102,422	0	30-Nov-07
0	0	1,313,214	1,313,214			1,313,214	1,313,214		30-Nov-07
0	0	214,161,235	214,161,235	0	0	214,161,235	214,161,235	0	30-Nov-07
0	0	153,373,183	153,373,183	0	0	153,373,183	153,373,183	0	30-Nov-07
0	0	120,052,511	120,052,511	0	0	120,052,511	120,052,511	0	30-Nov-07
0	0	51,745,950	51,745,950	0	0	51,745,950	51,745,950	0	30-Nov-07
0	0	2,389,707	2,389,707	0	0	2,389,707	2,389,707	0	30-Nov-07
0	0	109,618,229	109,618,229	0	0	109,618,229	109,618,229	0	30-Nov-07
0	0	24,995,353	24,995,353	0	0	24,995,353	24,995,353	0	30-Nov-07
0	0	9,224,545	9,224,545	0	0	9,224,545	9,224,545	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0	4,275,000,000	3,725,000,000	-4,275,000,000	-3,725,000,000	0	30-Nov-07
0	0	22,328,086	22,328,086	0	0	22,328,086	22,328,086	0	30-Nov-07
0	0	615,700,207	-9,181	0	0	615,700,207	-9,181	0	30-Nov-07
0	0	1,884,000	1,884,000			1,884,000	1,884,000		30-Nov-07
0	0	8,162,184	8,162,184	0	0	8,162,184	8,162,184	0	30-Nov-07
0	0	131,621,578	131,621,578	0	0	131,621,578	131,621,578	0	30-Nov-07
0	0	167,255,435	167,255,435	1,189,000,000	1,189,000,000	-1,021,744,565	-1,021,744,565	0	30-Nov-07
0	0	387,327,436	387,327,436	0	0	387,327,436	387,327,436	0	30-Nov-07
0	0	40,764,716	40,764,716	0	0	40,764,716	40,764,716	0	30-Nov-07
0	0	39,934,851	39,934,851	0	0	39,934,851	39,934,851	0	30-Nov-07
0	0	520,901,771	520,901,771	0	0	520,901,771	520,901,771	0	30-Nov-07
0	0	140,913,898	140,913,898	0	0	140,913,898	140,913,898	0	30-Nov-07
0	0	9,191,811	9,191,811	0	0	9,191,811	9,191,811	0	30-Nov-07
0	0	203,849,120	203,849,120	0	0	203,849,120	203,849,120	0	30-Nov-07
0	0	20,067,479	20,067,479			20,067,479	20,067,479		30-Nov-07
0	0	975,172	975,172	0	0	975,172	975,172	0	30-Nov-07
-3,008,435	0	196,164,552	38,556,726	0	0	196,164,552	38,556,726	0	30-Nov-07
0	0	0	0	706,000,000	527,000,000	-706,000,000	-527,000,000	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	57,310,456	57,310,456	0	0	0	57,310,456	0	0	30-Nov-07
0	0	219,114,915	0	0	0	219,114,915	0	0	30-Nov-07
0	0	-4,664,642	-4,664,642	1,800,000,000	1,550,000,000	-1,804,664,642	-1,554,664,642	0	30-Nov-07
0	0	4,147,747	4,147,747			4,147,747	4,147,747		30-Nov-07
0	0	24,216,553	24,216,553			24,216,553	24,216,553		30-Nov-07
0	0	42,566,502	42,566,502			42,566,502	42,566,502		30-Nov-07
0	0	795,603	0			795,603	0		30-Nov-07
0	0	18,718,194	18,718,194			18,718,194	18,718,194		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	22,586,807	22,586,807			22,586,807	22,586,807		30-Nov-07
0	0	43,774,354	43,774,354			43,774,354	43,774,354		30-Nov-07
0	0	1,348,325	1,348,325			1,348,325	1,348,325		30-Nov-07
0	0	151,661,819	151,661,819	0	0	151,661,819	151,661,819	0	30-Nov-07
0	0	157,618,886	157,618,886	0	0	157,618,886	157,618,886	0	30-Nov-07
0	0	25,705,633	25,705,633	0	0	25,705,633	25,705,633	0	30-Nov-07
0	0	5,000,004	5,000,004			5,000,004	5,000,004		30-Nov-07
0	0	24,142	24,142	0	0	24,142	24,142	0	30-Nov-07
0	0	-2,165	-2,165	0	0	-2,165	-2,165	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	318,500	318,500			318,500	318,500		30-Nov-07
0	0	2,358	2,358			2,358	2,358		30-Nov-07
0	0	980,755	980,755			980,755	980,755		30-Nov-07
0	0	233,455,170	233,455,170	0	0	233,455,170	233,455,170	0	30-Nov-07
0	0	-104,450,501	-104,450,501	0	0	-104,450,501	-104,450,501	0	30-Nov-07
0	0	51,105,796	51,105,796			51,105,796	51,105,796		30-Nov-07
0	0	164,513,399	164,513,399			164,513,399	164,513,399		30-Nov-07
0	0	573,000	573,000			573,000	573,000		30-Nov-07
0	0	14,559,752	14,559,752			14,559,752	14,559,752		30-Nov-07
0	0	6,084,950	6,084,950			6,084,950	6,084,950		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	30,181,119	30,181,119			30,181,119	30,181,119		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	4,498,545	4,498,545			4,498,545	4,498,545		30-Nov-07
0	0	10,209,931	10,209,931			10,209,931	10,209,931		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	-54,290,070	-54,290,070	0	0	-54,290,070	-54,290,070	0	30-Nov-07
0	0	62,234,511	62,234,511	0	0	62,234,511	62,234,511	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	121	121			121	121		30-Nov-07
0	0	9,042	9,042			9,042	9,042		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	972	972			972	972		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	953	953			953	953		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	3,596	3,596			3,596	3,596		30-Nov-07
0	0	2,015,182	2,015,182			2,015,182	2,015,182		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	-628,290	-628,290	0	0	-628,290	-628,290	0	30-Nov-07
0	0	22,961,399	22,552,054			22,961,399	22,552,054		30-Nov-07
0	0	8,818,337	8,741,888			8,818,337	8,741,888		30-Nov-07
0	0	32,277	32,277			32,277	32,277		30-Nov-07
0	0	1,092	1,092			1,092	1,092		30-Nov-07
0	0	3,628,177	3,614,752			3,628,177	3,614,752		30-Nov-07
0	0	2,901	0			2,901	0		30-Nov-07
0	0	16,937	0	0	0	16,937	0	0	30-Nov-07
0	0	4,411,240	4,411,240			4,411,240	4,411,240		30-Nov-07
0	0	1,088,051	1,088,051			1,088,051	1,088,051		30-Nov-07
0	0	43	43			43	43		30-Nov-07
0	0	999	999			999	999		30-Nov-07
0	0	45	45			45	45		30-Nov-07
0	0	44,551	44,551			44,551	44,551		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,079,442	2,079,442			2,079,442	2,079,442		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7	7			7	7		30-Nov-07
0	0	51,880	51,880			51,880	51,880		30-Nov-07
0	0	48,360	48,360			48,360	48,360		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	156,200	156,200			156,200	156,200		30-Nov-07
0	0	8,800	8,800			8,800	8,800		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	11,301,995	11,301,995			11,301,995	11,301,995		30-Nov-07
0	0	374,305	374,305			374,305	374,305		30-Nov-07
0	0	5,317,100	5,317,100			5,317,100	5,317,100		30-Nov-07
0	0	45	45			45	45		30-Nov-07
0	0	34,085,133	34,085,133			34,085,133	34,085,133		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,700,955	2,700,955			2,700,955	2,700,955		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	5,103	5,103			5,103	5,103		30-Nov-07
0	0	117,118	117,118			117,118	117,118		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		30-Nov-07
0	0	3,682,670	3,682,670			3,682,670	3,682,670		30-Nov-07
0	0	37,854,600	0	0	0	37,854,600	0	0	30-Nov-07
0	0	3,154	3,154			3,154	3,154		30-Nov-07
0	0	0	0	1,000,000,000	900,000,000	-1,000,000,000	-900,000,000	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	61,866	61,866			61,866	61,866		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	117,168	117,168			117,168	117,168		30-Nov-07
0	0	92,577,738	92,577,738			92,577,738	92,577,738		30-Nov-07
0	0	64,800,000	64,800,000			64,800,000	64,800,000		30-Nov-07
0	0	5,714,169	5,714,169			5,714,169	5,714,169		30-Nov-07
0	0	179,308	179,308			179,308	179,308		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	17,771,113	17,771,113			17,771,113	17,771,113		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	6,763	6,763			6,763	6,763		30-Nov-07
0	0	-4,131,386	-4,131,386	0	0	-4,131,386	-4,131,386	0	30-Nov-07
0	0	82,738	82,738	0	0	82,738	82,738	0	30-Nov-07
0	0	434,800	434,800			434,800	434,800		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	11,251,627	11,251,627	0	0	11,251,627	11,251,627	0	30-Nov-07
0	0	146,032	146,032	0	0	146,032	146,032	0	30-Nov-07
0	0	1,159	1,159			1,159	1,159		30-Nov-07
0	0	2,452,472	2,452,472			2,452,472	2,452,472		30-Nov-07
0	0	196,774	196,774			196,774	196,774		30-Nov-07
0	0	-619,968	-619,968	0	0	-619,968	-619,968	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,886,804	2,886,804			2,886,804	2,886,804		30-Nov-07
0	0	5	5			5	5		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	304,995,605	265,000,000	0	0	304,995,605	265,000,000	0	30-Nov-07
0	0	2,227	2,227			2,227	2,227		30-Nov-07
0	0	9	9			9	9		30-Nov-07
0	0	2,774,568	2,774,568			2,774,568	2,774,568		30-Nov-07
0	0	90,880	90,880			90,880	90,880		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	16,434,359	16,434,359	500,000,000	450,000,000	-483,565,641	-433,565,641	0	30-Nov-07
0	0	14,189,261	11,538,188	0	0	14,189,261	11,538,188	0	30-Nov-07
0	0	15,313,868	15,313,868			15,313,868	15,313,868		30-Nov-07
0	0	9,746,472	9,746,472			9,746,472	9,746,472		30-Nov-07
0	0	72,010,689	72,010,689	0	0	72,010,689	72,010,689	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,421,910	1,421,910			1,421,910	1,421,910		30-Nov-07
0	0	4,565,479	3,556,407	0	0	4,565,479	3,556,407	0	30-Nov-07
0	0	141,382,090	141,382,090			141,382,090	141,382,090		30-Nov-07
0	0	29,360,126	29,360,126			29,360,126	29,360,126		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,085,922	2,085,922			2,085,922	2,085,922		30-Nov-07
0	0	113,603,696	-4,422,243	0	0	113,603,696	-4,422,243	0	30-Nov-07
0	0	47,018,464	47,018,464	0	0	47,018,464	47,018,464	0	30-Nov-07
0	0	27,198,250	27,198,250			27,198,250	27,198,250		30-Nov-07
0	0	3,204,019	3,204,019	0	0	3,204,019	3,204,019	0	30-Nov-07
0	0	6,947,597	6,947,597			6,947,597	6,947,597		30-Nov-07
0	0	2,919,484	2,919,484			2,919,484	2,919,484		30-Nov-07
0	0	117,390	117,390			117,390	117,390		30-Nov-07
0	0	1,991,119	1,991,119			1,991,119	1,991,119		30-Nov-07
0	0	233,558	233,558			233,558	233,558		30-Nov-07
0	0	994	994	0	0	994	994	0	30-Nov-07
0	0	843	843	0	0	843	843	0	30-Nov-07
0	0	4,686	4,686	0	0	4,686	4,686	0	30-Nov-07
0	0	277,375	277,375			277,375	277,375		30-Nov-07
0	0	118,154	118,154	0	0	118,154	118,154	0	30-Nov-07
0	0	5,744,010	5,744,010			5,744,010	5,744,010		30-Nov-07
0	0	6,097,878	6,097,878			6,097,878	6,097,878		30-Nov-07
0	0	5,282,588	5,282,588			5,282,588	5,282,588		30-Nov-07
0	0	2,744	2,744			2,744	2,744		30-Nov-07
0	0	5,257	5,257			5,257	5,257		30-Nov-07
0	0	76,805	76,805			76,805	76,805		30-Nov-07
0	0	11,712,976	11,712,976			11,712,976	11,712,976		30-Nov-07
0	0	196,174	196,174			196,174	196,174		30-Nov-07
0	0	2,056,881	2,056,881			2,056,881	2,056,881		30-Nov-07
0	0	3,657,041	3,657,041			3,657,041	3,657,041		30-Nov-07
0	0	8,907,821	8,907,821			8,907,821	8,907,821		30-Nov-07
0	0	94,926	94,926	0	0	94,926	94,926	0	30-Nov-07
0	0	192,173	192,173			192,173	192,173		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	36,782,706	36,782,706			36,782,706	36,782,706		30-Nov-07
0	0	2,676,611	2,676,611			2,676,611	2,676,611		30-Nov-07
0	0	2,244,770	2,244,770			2,244,770	2,244,770		30-Nov-07
0	0	9,917,783	9,917,783			9,917,783	9,917,783		30-Nov-07
0	0	762	762			762	762		30-Nov-07
0	0	11,004,380	11,004,380			11,004,380	11,004,380		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,585,656	1,585,656	0	0	1,585,656	1,585,656	0	30-Nov-07
0	0	20,483,640	20,483,640			20,483,640	20,483,640		30-Nov-07
0	0	78,876	78,876	0	0	78,876	78,876	0	30-Nov-07
0	0	30,098	30,098			30,098	30,098		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	285,666	285,666			285,666	285,666		30-Nov-07
0	0	3,646,223	3,646,223			3,646,223	3,646,223		30-Nov-07
0	0	617,962	617,962			617,962	617,962		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	11,864,175	11,864,175			11,864,175	11,864,175		30-Nov-07
0	0	28,202,301	28,202,301			28,202,301	28,202,301		30-Nov-07
0	0	5,408,475	5,408,475	0	0	5,408,475	5,408,475	0	30-Nov-07
0	0	29,719,622	29,719,622	0	0	29,719,622	29,719,622	0	30-Nov-07
0	0	489,137	489,137			489,137	489,137		30-Nov-07
0	0	297	297			297	297		30-Nov-07
0	0	18,614,974	18,614,974			18,614,974	18,614,974		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,428	1,428			1,428	1,428		30-Nov-07
0	0	544,884	544,884	0	0	544,884	544,884	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	37	37			37	37		30-Nov-07
0	0	51,164	51,164			51,164	51,164		30-Nov-07
0	0	1,089,103	1,089,103			1,089,103	1,089,103		30-Nov-07
0	0	2,496,111	2,496,111			2,496,111	2,496,111		30-Nov-07
0	0	980,424	980,424			980,424	980,424		30-Nov-07
0	0	8,394	8,394			8,394	8,394		30-Nov-07
0	0	9,387,748	9,387,748			9,387,748	9,387,748		30-Nov-07
0	0	10,210	10,210			10,210	10,210		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	51,523,138	51,523,138			51,523,138	51,523,138		30-Nov-07
0	0	6,472,686	6,472,686			6,472,686	6,472,686		30-Nov-07
0	0	3,637,500	3,637,500			3,637,500	3,637,500		30-Nov-07
0	0	6,823,040	6,823,040			6,823,040	6,823,040		30-Nov-07
0	0	13,932,055	13,932,055			13,932,055	13,932,055		30-Nov-07
0	0	1,710,356	1,710,356			1,710,356	1,710,356		30-Nov-07
0	0	73,351	73,351			73,351	73,351		30-Nov-07
0	0	6,482,179	6,482,179			6,482,179	6,482,179		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	20,129,129	20,129,129			20,129,129	20,129,129		30-Nov-07
0	0	11,487,000	11,487,000			11,487,000	11,487,000		30-Nov-07
0	0	4,398,000	4,398,000			4,398,000	4,398,000		30-Nov-07
0	0	1,680,588	1,680,588			1,680,588	1,680,588		30-Nov-07
0	0	3,061,017	3,061,017			3,061,017	3,061,017		30-Nov-07
0	0	2,899,970	2,899,970			2,899,970	2,899,970		30-Nov-07
0	0	732,670	732,670	0	0	732,670	732,670	0	30-Nov-07
0	0	173,737	173,737			173,737	173,737		30-Nov-07
0	0	31,163	31,163			31,163	31,163		30-Nov-07
0	0	3,927,585	3,927,585			3,927,585	3,927,585		30-Nov-07
0	0	411,166	411,166			411,166	411,166		30-Nov-07
0	0	1,962	1,962			1,962	1,962		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	9,934,169	9,934,169			9,934,169	9,934,169		30-Nov-07
0	0	20	20			20	20		30-Nov-07
0	0	1,933,585	1,933,585			1,933,585	1,933,585		30-Nov-07
0	0	2,859,308	2,859,308			2,859,308	2,859,308		30-Nov-07
0	0	4,948,980	4,948,980			4,948,980	4,948,980		30-Nov-07
0	0	351,155	351,155			351,155	351,155		30-Nov-07
0	0	5,923,106	5,923,106			5,923,106	5,923,106		30-Nov-07
0	0	16,761	16,761			16,761	16,761		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	3,049,326	3,049,326			3,049,326	3,049,326		30-Nov-07
0	0	16	16			16	16		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	9,761,159	9,761,159			9,761,159	9,761,159		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,091,741	2,091,741			2,091,741	2,091,741		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	18,507,494	18,507,494			18,507,494	18,507,494		30-Nov-07
0	0	12,817,621	12,817,621			12,817,621	12,817,621		30-Nov-07
0	0	1,286,910	1,286,910			1,286,910	1,286,910		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,434,284	2,434,284			2,434,284	2,434,284		30-Nov-07
0	0	5,925,294	5,925,294			5,925,294	5,925,294		30-Nov-07
0	0	37	37			37	37		30-Nov-07
0	0	2,631,992	2,631,992			2,631,992	2,631,992		30-Nov-07
0	0	910,046	910,046			910,046	910,046		30-Nov-07
0	0	1,851,660	1,851,660			1,851,660	1,851,660		30-Nov-07
0	0	4,180,556	4,180,556			4,180,556	4,180,556		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,777,974	1,777,974			1,777,974	1,777,974		30-Nov-07
0	0	99	99			99	99		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	339,500	339,500			339,500	339,500		30-Nov-07
0	0	1,002,582	1,002,582			1,002,582	1,002,582		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	754,748	754,748			754,748	754,748		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	52	52			52	52		30-Nov-07
0	0	3,721,311	3,721,311			3,721,311	3,721,311		30-Nov-07
0	0	2,381,861	2,381,861			2,381,861	2,381,861		30-Nov-07
0	0	3,313,000	3,313,000			3,313,000	3,313,000		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	475,430	475,430			475,430	475,430		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	2,884,719	2,884,719			2,884,719	2,884,719		30-Nov-07
0	0	1,078,843	1,078,843			1,078,843	1,078,843		30-Nov-07
0	0	10,389,309	10,389,309			10,389,309	10,389,309		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	9,762,532	9,762,532			9,762,532	9,762,532		30-Nov-07
0	0	4,832,092	4,832,092	0	0	4,832,092	4,832,092	0	30-Nov-07
0	0	36,801,904	36,801,904			36,801,904	36,801,904		30-Nov-07
0	0	4,726,141	4,726,141			4,726,141	4,726,141		30-Nov-07
0	0	4,981,380	4,981,380			4,981,380	4,981,380		30-Nov-07
0	0	10,463,184	10,463,184			10,463,184	10,463,184		30-Nov-07
0	0	7,390	7,390			7,390	7,390		30-Nov-07
0	0	9,840,605	9,840,605			9,840,605	9,840,605		30-Nov-07
0	0	4,770,462	4,770,462			4,770,462	4,770,462		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	3,789	3,789			3,789	3,789		30-Nov-07
0	0	114	114			114	114		30-Nov-07
0	0	377	377			377	377		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	15,432,260	15,432,260			15,432,260	15,432,260		30-Nov-07
0	0	1,752	1,752			1,752	1,752		30-Nov-07
0	0	3,539,317	3,539,317			3,539,317	3,539,317		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	24,520,856	24,520,856			24,520,856	24,520,856		30-Nov-07
0	0	13,900,051	13,900,051			13,900,051	13,900,051		30-Nov-07
0	0	252,184,503	0	0	0	252,184,503	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	-995,125,882	-995,125,882	0	0	-995,125,882	-995,125,882	0	30-Nov-07
0	0	16,785,433	16,785,433			16,785,433	16,785,433		30-Nov-07
0	0	1,075,631,997	1,075,631,997			1,075,631,997	1,075,631,997		30-Nov-07
0	0	3,449,898	3,449,898	0	0	3,449,898	3,449,898	0	30-Nov-07
0	0	7,951,802	7,951,802			7,951,802	7,951,802		30-Nov-07
0	0	48,370,805	48,370,805			48,370,805	48,370,805		30-Nov-07
0	0	18,990,140	18,990,140			18,990,140	18,990,140		30-Nov-07
0	0	12,035,252	12,035,252			12,035,252	12,035,252		30-Nov-07
0	0	1,785,742	1,785,742			1,785,742	1,785,742		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	30,194,234	30,194,234			30,194,234	30,194,234		30-Nov-07
0	0	370,446,877	370,446,877	0	0	370,446,877	370,446,877	0	30-Nov-07
0	0	79,928,987	79,928,987	0	0	79,928,987	79,928,987	0	30-Nov-07
0	0	20,708	20,708			20,708	20,708		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	9,646	9,646			9,646	9,646		30-Nov-07
0	0	-37	-37	0	0	-37	-37	0	30-Nov-07
0	0	42,988	42,988	0	0	42,988	42,988	0	30-Nov-07
0	0	423,918,086	423,918,086	0	0	423,918,086	423,918,086	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	33,844,028	33,844,028	5,400,000,000	4,100,000,000	-5,366,155,972	-4,066,155,972	0	30-Nov-07
0	0	22,127,488	22,127,488			22,127,488	22,127,488		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	14,777,474	14,777,474			14,777,474	14,777,474		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	884,081	884,081			884,081	884,081		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	14,754,874	14,754,874			14,754,874	14,754,874		30-Nov-07
0	0	2,645,000	2,645,000			2,645,000	2,645,000		30-Nov-07
0	0	2,100,542	2,100,542			2,100,542	2,100,542		30-Nov-07
0	0	201,330	201,330			201,330	201,330		30-Nov-07
0	0	1,641,254,237	324,901,906	0	0	1,641,254,237	324,901,906	0	30-Nov-07
-2,045,100	0	97,765,745	-9,374,255	0	0	97,765,745	-9,374,255	0	30-Nov-07
0	0	35,459,479	35,459,479			35,459,479	35,459,479		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	4,247,133	4,247,133			4,247,133	4,247,133		30-Nov-07
0	0	328,086,639	328,086,639	0	0	328,086,639	328,086,639	0	30-Nov-07
0	0	3,368	3,368			3,368	3,368		30-Nov-07
0	0	1,630,295	1,630,295			1,630,295	1,630,295		30-Nov-07
0	0	304,075	304,075			304,075	304,075		30-Nov-07
0	0	215,502,732	215,502,732			215,502,732	215,502,732		30-Nov-07
0	0	129,003,329	129,003,329			129,003,329	129,003,329		30-Nov-07
0	0	341,456,087	341,456,087	0	0	341,456,087	341,456,087	0	30-Nov-07
0	0	432,496,411	432,496,411	0	0	432,496,411	432,496,411	0	30-Nov-07
0	0	-822,273,220	-822,273,220	0	0	-822,273,220	-822,273,220	0	30-Nov-07
0	0	255,062,062	255,062,062	0	0	255,062,062	255,062,062	0	30-Nov-07
0	0	76,267,179	76,267,179	0	0	76,267,179	76,267,179	0	30-Nov-07
0	0	1,651,304	1,651,304			1,651,304	1,651,304		30-Nov-07
0	0	23	23			23	23		30-Nov-07
0	0	59,055,511	59,055,511			59,055,511	59,055,511		30-Nov-07
0	0	40,868,370	40,868,370			40,868,370	40,868,370		30-Nov-07
0	0	4	4			4	4		30-Nov-07
0	0	57,930,521	57,930,521			57,930,521	57,930,521		30-Nov-07
0	0	159,160	159,160			159,160	159,160		30-Nov-07
0	0	74,287	74,287			74,287	74,287		30-Nov-07
0	0	484,175,346	484,175,346			484,175,346	484,175,346		30-Nov-07
0	0	131,906,118	131,906,118	0	0	131,906,118	131,906,118	0	30-Nov-07
0	0	42,272,742	42,272,742			42,272,742	42,272,742		30-Nov-07
0	0	135,606,356	135,606,356			135,606,356	135,606,356		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,460	1,460			1,460	1,460		30-Nov-07
0	0	11,040,279	11,040,279	0	0	11,040,279	11,040,279	0	30-Nov-07
0	0	209,114,611	209,114,611			209,114,611	209,114,611		30-Nov-07
0	0	135,342,581	135,342,581			135,342,581	135,342,581		30-Nov-07
0	0	37,278,338	37,278,338			37,278,338	37,278,338		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	117,134,818	117,134,818	0	0	117,134,818	117,134,818	0	30-Nov-07
0	0	66	66			66	66		30-Nov-07
0	0	8,270	8,270	0	0	8,270	8,270	0	30-Nov-07
0	0	334	334			334	334		30-Nov-07
0	0	1,576	1,576			1,576	1,576		30-Nov-07
0	0	3,434	3,434	0	0	3,434	3,434	0	30-Nov-07
0	0	2,611	2,611			2,611	2,611		30-Nov-07
0	0	148,843	148,843			148,843	148,843		30-Nov-07
0	0	62,464	62,464			62,464	62,464		30-Nov-07
0	0	-27,543	-27,543	0	0	-27,543	-27,543	0	30-Nov-07
0	0	575,292	575,292	0	0	575,292	575,292	0	30-Nov-07
0	0	15,663,588	15,663,588	0	0	15,663,588	15,663,588	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	790,193	790,193			790,193	790,193		30-Nov-07
0	0	9,496,374	9,496,374			9,496,374	9,496,374		30-Nov-07
0	0	1,557,339	1,557,339			1,557,339	1,557,339		30-Nov-07
0	0	61,392	61,392			61,392	61,392		30-Nov-07
0	0	-5,964,100	-5,964,100	0	0	-5,964,100	-5,964,100	0	30-Nov-07
0	0	-11,605,151	-11,605,151	0	0	-11,605,151	-11,605,151	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	-2,367,022	-2,367,022	0	0	-2,367,022	-2,367,022	0	30-Nov-07
0	0	64,207	64,207			64,207	64,207		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	20,202	20,202	0	0	20,202	20,202	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	14,993	14,993			14,993	14,993		30-Nov-07
0	0	118,168,735	118,168,735			118,168,735	118,168,735		30-Nov-07
0	0	-117,779,364	-117,779,364	0	0	-117,779,364	-117,779,364	0	30-Nov-07
0	0	24,054,847	0	0	0	24,054,847	0	0	30-Nov-07
0	0	0	0	200,000,000	200,000,000	-200,000,000	-200,000,000	0	30-Nov-07
0	0	-163,775	-163,775	0	0	-163,775	-163,775	0	30-Nov-07
0	0	502,429	502,429			502,429	502,429		30-Nov-07
0	0	11	11			11	11		30-Nov-07
0	0	13,058	13,058			13,058	13,058		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	234,410	234,410			234,410	234,410		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,205,393	1,205,393			1,205,393	1,205,393		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,626	2,626			2,626	2,626		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	282,389	282,389			282,389	282,389		30-Nov-07
0	0	6,203,533	6,203,533	0	0	6,203,533	6,203,533	0	30-Nov-07
0	0	23,780,318	23,780,318	0	0	23,780,318	23,780,318	0	30-Nov-07
0	0	584	584			584	584		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	129,523	129,523			129,523	129,523		30-Nov-07
0	0	78,250	78,250			78,250	78,250		30-Nov-07
0	0	3,636	3,636			3,636	3,636		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,315,224	2,315,224			2,315,224	2,315,224		30-Nov-07
0	0	-46,068	-46,068	0	0	-46,068	-46,068	0	30-Nov-07
0	0	565,170	565,170			565,170	565,170		30-Nov-07
0	0	46,206	46,206			46,206	46,206		30-Nov-07
0	0	330,560	330,560			330,560	330,560		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	-6,545	-6,545	0	0	-6,545	-6,545	0	30-Nov-07
0	0	1,942,230	1,942,230			1,942,230	1,942,230		30-Nov-07
0	0	-848,295,623	-848,295,623	0	0	-848,295,623	-848,295,623	0	30-Nov-07
0	0	1,434,230,532	1,434,230,532	0	0	1,434,230,532	1,434,230,532	0	30-Nov-07
0	0	2,154,127	2,154,127	0	0	2,154,127	2,154,127	0	30-Nov-07
0	0	4,532,713	4,532,713			4,532,713	4,532,713		30-Nov-07
0	0	1,500,463	1,500,463	0	0	1,500,463	1,500,463	0	30-Nov-07
0	0	548,411,856	0	1,500,000,000	1,250,000,000	-951,588,144	-1,250,000,000	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	12,244	12,244	0	0	12,244	12,244	0	30-Nov-07
0	0	41	41			41	41		30-Nov-07
0	0	-5	-5	0	0	-5	-5	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	27,544,756	27,544,756	0	0	27,544,756	27,544,756	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	-347	-347	0	0	-347	-347	0	30-Nov-07
0	0	56,077	56,077			56,077	56,077		30-Nov-07
0	0	3,274,744	3,274,744	0	0	3,274,744	3,274,744	0	30-Nov-07
0	0	452,088	452,088			452,088	452,088		30-Nov-07
0	0	8,858,786	8,858,786	0	0	8,858,786	8,858,786	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	3,127,162	3,127,162			3,127,162	3,127,162		30-Nov-07
0	0	54,628	54,628	0	0	54,628	54,628	0	30-Nov-07
0	0	1,556,758	1,556,758	0	0	1,556,758	1,556,758	0	30-Nov-07
0	0	261,217	261,217	0	0	261,217	261,217	0	30-Nov-07
0	0	7,951,671	7,951,671			7,951,671	7,951,671		30-Nov-07
0	0	-802,681	-802,681	0	0	-802,681	-802,681	0	30-Nov-07
0	0	798,696	798,696			798,696	798,696		30-Nov-07
0	0	-4,645,242	-4,645,242	0	0	-4,645,242	-4,645,242	0	30-Nov-07
0	0	4,624,483	4,624,483			4,624,483	4,624,483		30-Nov-07
0	0	-302,366	-302,366	0	0	-302,366	-302,366	0	30-Nov-07
0	0	303,713	303,713			303,713	303,713		30-Nov-07
0	0	262,294,683	262,294,683	0	0	262,294,683	262,294,683	0	30-Nov-07
0	0	125,993,904	125,993,904	0	0	125,993,904	125,993,904	0	30-Nov-07
0	0	195,397,093	195,397,093	0	0	195,397,093	195,397,093	0	30-Nov-07
0	0	66,065,039	66,065,039	0	0	66,065,039	66,065,039	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	11,761,973	11,761,973	0	0	11,761,973	11,761,973	0	30-Nov-07
0	0	5,053,701	5,053,701	0	0	5,053,701	5,053,701	0	30-Nov-07
0	0	3,784,828	3,784,828	0	0	3,784,828	3,784,828	0	30-Nov-07
0	0	287,602,488	287,602,488			287,602,488	287,602,488		30-Nov-07
0	0	2,258,925	2,258,925			2,258,925	2,258,925		30-Nov-07
-11,796,137	0	651,467,845	33,484,325	0	0	651,467,845	33,484,325	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,923,786	7,923,786	0	0	7,923,786	7,923,786	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	-1,902,692	-1,902,692	0	0	-1,902,692	-1,902,692	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	273,949	273,949	0	0	273,949	273,949	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	287,802,938	287,802,938	0	0	287,802,938	287,802,938	0	30-Nov-07
0	0	0	0	9,100,000,000	5,750,000,000	-9,100,000,000	-5,750,000,000	0	30-Nov-07
0	0	1,264,509,897	1,264,509,897	0	0	1,264,509,897	1,264,509,897	0	30-Nov-07
0	0	1,146,289,742	1,146,289,742	0	0	1,146,289,742	1,146,289,742	0	30-Nov-07
0	0	3,140,302,793	0	0	0	3,140,302,793	0	0	30-Nov-07
0	0	191,950,941	191,950,941	0	0	191,950,941	191,950,941	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	82,030	0	0	0	82,030	0	0	30-Nov-07
0	0	439,723	439,723			439,723	439,723		30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	104,767,916	104,767,916	0	0	104,767,916	104,767,916	0	30-Nov-07
0	0	25,377,686	25,377,686	0	0	25,377,686	25,377,686	0	30-Nov-07
0	0	2,620,915	2,620,915	0	0	2,620,915	2,620,915	0	30-Nov-07
0	0	57,363,729	57,363,729	0	0	57,363,729	57,363,729	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		30-Nov-07
0	0	588,851	588,851			588,851	588,851		30-Nov-07
0	0	2,365,804	2,365,804			2,365,804	2,365,804		30-Nov-07
0	0	489,266,297	489,266,297	0	0	489,266,297	489,266,297	0	30-Nov-07
0	0	21,653,115	21,653,115	0	0	21,653,115	21,653,115	0	30-Nov-07
0	0	1,258,139	1,258,139			1,258,139	1,258,139		30-Nov-07
0	0	14,538,908	14,538,908			14,538,908	14,538,908		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	27,277	27,277	0	0	27,277	27,277	0	30-Nov-07
0	0	192,474,234	192,474,234			192,474,234	192,474,234		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	19,560,398	19,560,398			19,560,398	19,560,398		30-Nov-07
0	0	3,287,468	3,287,468			3,287,468	3,287,468		30-Nov-07
0	0	8,242,575	8,242,575			8,242,575	8,242,575		30-Nov-07
0	0	12,632	12,632			12,632	12,632		30-Nov-07
0	0	1,063,551	1,063,551			1,063,551	1,063,551		30-Nov-07
0	0	9,111	9,111			9,111	9,111		30-Nov-07
0	0	97	97			97	97		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	11,035,874	11,035,874			11,035,874	11,035,874		30-Nov-07
0	0	15,377,541	15,377,541			15,377,541	15,377,541		30-Nov-07
0	0	62,816,117	62,816,117			62,816,117	62,816,117		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	348,845,817	348,845,817			348,845,817	348,845,817		30-Nov-07
0	0	13,668,182	13,668,182			13,668,182	13,668,182		30-Nov-07
0	0	16,546,290	16,546,290			16,546,290	16,546,290		30-Nov-07
0	0	5,772,406	5,772,406			5,772,406	5,772,406		30-Nov-07
0	0	3,446,478	3,446,478			3,446,478	3,446,478		30-Nov-07
0	0	137,953	137,953			137,953	137,953		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	125,686	125,686			125,686	125,686		30-Nov-07
0	0	310,087	310,087	0	0	310,087	310,087	0	30-Nov-07
0	0	81	81			81	81		30-Nov-07
0	0	67,805,189	67,805,189	425,000,000	400,000,000	-357,194,811	-332,194,811	0	30-Nov-07
0	0	61,217,473	61,217,473			61,217,473	61,217,473		30-Nov-07
0	0	12,071,049	12,071,049			12,071,049	12,071,049		30-Nov-07
0	0	1,821,161	1,821,161			1,821,161	1,821,161		30-Nov-07
0	0	122,985	122,985			122,985	122,985		30-Nov-07
0	0	6,771,317	6,771,317			6,771,317	6,771,317		30-Nov-07
0	0	15,516,819	7,942,899			15,516,819	7,942,899		30-Nov-07
0	0	8,455,453	8,455,453			8,455,453	8,455,453		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	771,170	771,170			771,170	771,170		30-Nov-07
0	0	11,938,882	11,938,882			11,938,882	11,938,882		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		30-Nov-07
0	0	17,502,192	11,182,167			17,502,192	11,182,167		30-Nov-07
0	0	3,773,666	3,773,666			3,773,666	3,773,666		30-Nov-07
0	0	155,039	155,039			155,039	155,039		30-Nov-07
0	0	4,026,323	4,026,323			4,026,323	4,026,323		30-Nov-07
0	0	81,691,381	81,543,752			81,691,381	81,543,752		30-Nov-07
0	0	4,593,945	4,120,311	0	0	4,593,945	4,120,311	0	30-Nov-07
0	0	13,098	13,098			13,098	13,098		30-Nov-07
0	0	4,083,535	4,083,535			4,083,535	4,083,535		30-Nov-07
0	0	465,312	465,312			465,312	465,312		30-Nov-07
0	0	14	14			14	14		30-Nov-07
0	0	23,951,658	23,951,658	425,000,000	400,000,000	-401,048,342	-376,048,342	0	30-Nov-07
0	0	154	154			154	154		30-Nov-07
0	0	70,221,193	70,221,193	0	0	70,221,193	70,221,193	0	30-Nov-07
0	0	358,739	358,739	0	0	358,739	358,739	0	30-Nov-07
0	0	23,192,463	8,108,059			23,192,463	8,108,059		30-Nov-07
0	0	4,580,647	4,580,647			4,580,647	4,580,647		30-Nov-07
0	0	577,565	271,395			577,565	271,395		30-Nov-07
0	0	329,073	329,073			329,073	329,073		30-Nov-07
0	0	22,386	22,386			22,386	22,386		30-Nov-07
0	0	521,700	0	0	0	521,700	0	0	30-Nov-07
0	0	379,140	379,140	0	0	379,140	379,140	0	30-Nov-07
0	0	57,771,840	57,771,840	0	0	57,771,840	57,771,840	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,185,926	2,109,936			2,185,926	2,109,936		30-Nov-07
0	0	2,562,987	2,562,987	825,000,000	825,000,000	-822,437,013	-822,437,013	0	30-Nov-07
0	0	160,597,462	160,597,462			160,597,462	160,597,462		30-Nov-07
0	0	63,127,265	50,340,591	0	0	63,127,265	50,340,591	0	30-Nov-07
0	0	2,677,266	2,677,266			2,677,266	2,677,266		30-Nov-07
0	0	723,336	0			723,336	0		30-Nov-07
0	0	455,704	0	0	0	455,704	0	0	30-Nov-07
0	0	251,758	251,758			251,758	251,758		30-Nov-07
0	0	19,461,157	19,461,157	0	0	19,461,157	19,461,157	0	30-Nov-07
0	0	21,134,914	21,134,914	0	0	21,134,914	21,134,914	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	32,717	26,062			32,717	26,062		30-Nov-07
0	0	811,853	811,853			811,853	811,853		30-Nov-07
0	0	88,966,367	88,966,367	0	0	88,966,367	88,966,367	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	111,803	111,803			111,803	111,803		30-Nov-07
0	0	29,976	29,976			29,976	29,976		30-Nov-07
0	0	130,325	130,325			130,325	130,325		30-Nov-07
0	0	163,800	163,800			163,800	163,800		30-Nov-07
0	0	317,637	317,637			317,637	317,637		30-Nov-07
0	0	4,472,526	4,413,283			4,472,526	4,413,283		30-Nov-07
0	0	2,135,621	2,135,397	0	0	2,135,621	2,135,397	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	29,218,706	27,629,150			29,218,706	27,629,150		30-Nov-07
0	0	55,615	0	0	0	55,615	0	0	30-Nov-07
0	0	469	469			469	469		30-Nov-07
0	0	2,377,454	2,377,454			2,377,454	2,377,454		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,122,224	7,122,224			7,122,224	7,122,224		30-Nov-07
0	0	354,784	0	0	0	354,784	0	0	30-Nov-07
0	0	536,228,696	525,710,616	0	0	536,228,696	525,710,616	0	30-Nov-07
0	0	0	0	578,000,000	577,500,000	-578,000,000	-577,500,000	0	30-Nov-07
0	0	285,592,365	285,592,365	0	0	285,592,365	285,592,365	0	30-Nov-07
39,208,535	0	78,417,070	39,208,535	0	0	78,417,070	39,208,535	0	30-Nov-07
0	0	0	0	435,000,000	428,000,000	-435,000,000	-428,000,000	0	30-Nov-07
0	0	6,387,895	6,387,895			6,387,895	6,387,895		30-Nov-07
0	0	27,889,548	27,889,548			27,889,548	27,889,548		30-Nov-07
0	0	1,033	1,033			1,033	1,033		30-Nov-07
0	0	60,406,224	52,349,524	0	0	60,406,224	52,349,524	0	30-Nov-07
0	0	2,383	0			2,383	0		30-Nov-07
0	0	77	77			77	77		30-Nov-07
0	0	746,112,281	0	0	0	746,112,281	0	0	30-Nov-07
0	0	103,116	0	0	0	103,116	0	0	30-Nov-07
0	0	47,154,814	47,154,814	0	0	47,154,814	47,154,814	0	30-Nov-07
0	0	433,826	433,826			433,826	433,826		30-Nov-07
0	0	10,935	10,935			10,935	10,935		30-Nov-07
0	0	50,974,904	43,691,995	0	0	50,974,904	43,691,995	0	30-Nov-07
0	0	12,871	0			12,871	0		30-Nov-07
0	0	89,529,900	70,009,344			89,529,900	70,009,344		30-Nov-07
0	0	916,538,549	855,285,494	0	0	916,538,549	855,285,494	0	30-Nov-07
0	0	532,331,223	490,050,191	0	0	532,331,223	490,050,191	0	30-Nov-07
0	0	1,910,830	1,910,830			1,910,830	1,910,830		30-Nov-07
0	0	1,406,265	1,406,265			1,406,265	1,406,265		30-Nov-07
0	0	3,222,201	3,222,201			3,222,201	3,222,201		30-Nov-07
0	0	22,104,068	22,104,068			22,104,068	22,104,068		30-Nov-07
0	0	4,518,824	4,458,627			4,518,824	4,458,627		30-Nov-07
0	0	15,684,635	15,684,635			15,684,635	15,684,635		30-Nov-07
0	0	893,093	893,093			893,093	893,093		30-Nov-07
0	0	5,453,771	5,453,771			5,453,771	5,453,771		30-Nov-07
0	0	162,548	162,548			162,548	162,548		30-Nov-07
0	0	8,181,431	8,181,431			8,181,431	8,181,431		30-Nov-07
0	0	12,559,009	0			12,559,009	0		30-Nov-07
0	0	7,418,635	7,261,100			7,418,635	7,261,100		30-Nov-07
0	0	31,496,323	31,496,323			31,496,323	31,496,323		30-Nov-07
0	0	30,330,084	30,330,084			30,330,084	30,330,084		30-Nov-07
0	0	1,230	1,230			1,230	1,230		30-Nov-07
0	0	345,585,927	345,585,927	0	0	345,585,927	345,585,927	0	30-Nov-07
0	0	805,553,972	805,553,972	0	0	805,553,972	805,553,972	0	30-Nov-07
0	0	0	0	3,900,000,000	2,750,000,000	-3,900,000,000	-2,750,000,000	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	44	44			44	44		30-Nov-07
0	0	677,039,493	677,039,493	0	0	677,039,493	677,039,493	0	30-Nov-07
0	0	17,742,133	17,742,133			17,742,133	17,742,133		30-Nov-07
0	0	557,050,282	557,050,282	600,000,000	600,000,000	-42,949,718	-42,949,718	0	30-Nov-07
0	0	58,520,627	44,762,891	0	0	58,520,627	44,762,891	0	30-Nov-07
0	0	317,094	0			317,094	0		30-Nov-07
0	0	11,862,182	11,862,182	0	0	11,862,182	11,862,182	0	30-Nov-07
0	0	27,393,937	27,393,937	150,000,000	90,000,000	-122,606,063	-62,606,063	0	30-Nov-07
0	0	19,967,016	19,598,249			19,967,016	19,598,249		30-Nov-07
0	0	5,589,351	5,410,284			5,589,351	5,410,284		30-Nov-07
0	0	4,550,154	3,917,324			4,550,154	3,917,324		30-Nov-07
0	0	10,856,806	8,018,262			10,856,806	8,018,262		30-Nov-07
0	0	488,998,773	477,138,740	0	0	488,998,773	477,138,740	0	30-Nov-07
0	0	113,202	0			113,202	0		30-Nov-07
0	0	232,413,104	232,358,639			232,413,104	232,358,639		30-Nov-07
0	0	3,472,778	3,472,778			3,472,778	3,472,778		30-Nov-07
0	0	20,853,312	7,112,228			20,853,312	7,112,228		30-Nov-07
0	0	25,837,098	25,837,098			25,837,098	25,837,098		30-Nov-07
0	0	959,328	0			959,328	0		30-Nov-07
0	0	97,936,991	97,936,991	0	0	97,936,991	97,936,991	0	30-Nov-07
0	0	330,801,543	329,846,781			330,801,543	329,846,781		30-Nov-07
0	0	1,324,525,489	1,324,525,489	0	0	1,324,525,489	1,324,525,489	0	30-Nov-07
0	0	163,656,801	0			163,656,801	0		30-Nov-07
0	0	39,844,882	39,844,882	0	0	39,844,882	39,844,882	0	30-Nov-07
0	0	547,415,719	538,770,641	0	0	547,415,719	538,770,641	0	30-Nov-07
0	0	5,543	5,543			5,543	5,543		30-Nov-07
0	0	7,830,986	14,300	0	0	7,830,986	14,300	0	30-Nov-07
0	0	4,165,675	4,165,675	0	0	4,165,675	4,165,675	0	30-Nov-07
0	0	47,132,776	47,132,776	0	0	47,132,776	47,132,776	0	30-Nov-07
0	0	19,833,308	19,833,308	0	0	19,833,308	19,833,308	0	30-Nov-07
0	0	0	0	2,236,000,000	2,168,000,000	-2,236,000,000	-2,168,000,000	0	30-Nov-07
0	0	154,882,644	154,882,644	0	0	154,882,644	154,882,644	0	30-Nov-07
0	0	1,582,055,612	1,582,055,612	2,236,000,000	2,167,000,000	-653,944,388	-584,944,388	0	30-Nov-07
0	0	227,633,445	225,794,944	0	0	227,633,445	225,794,944	0	30-Nov-07
0	0	428,892,015	399,222,375	0	0	428,892,015	399,222,375	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	45,781,115	45,781,115	0	0	45,781,115	45,781,115	0	30-Nov-07
0	0	14,771,360	14,771,360	0	0	14,771,360	14,771,360	0	30-Nov-07
0	0	5,598	5,598			5,598	5,598		30-Nov-07
0	0	5,307,121	5,307,121			5,307,121	5,307,121		30-Nov-07
0	0	8,489,456	8,245,190			8,489,456	8,245,190		30-Nov-07
0	0	35,956,388	35,956,388	0	0	35,956,388	35,956,388	0	30-Nov-07
0	0	36,288,074	36,288,074	0	0	36,288,074	36,288,074	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,430	2,430			2,430	2,430		30-Nov-07
0	0	99,638,380	99,638,380			99,638,380	99,638,380		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		30-Nov-07
0	0	657,005,817	657,005,817			657,005,817	657,005,817		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	699,498,333	699,498,333			699,498,333	699,498,333		30-Nov-07
0	0	124,660,483	124,660,483	0	0	124,660,483	124,660,483	0	30-Nov-07
0	0	-464,180,566	-464,180,566	700,000,000	700,000,000	-1,164,180,566	-1,164,180,566	0	30-Nov-07
0	0	0	0	1,640,000,000	1,400,000,000	-1,640,000,000	-1,400,000,000	0	30-Nov-07
0	0	185,404	185,404			185,404	185,404		30-Nov-07
0	0	61,267,465	56,825,394	0	0	61,267,465	56,825,394	0	30-Nov-07
0	0	19,038,611	19,020,502	0	0	19,038,611	19,020,502	0	30-Nov-07
0	0	10,016,504	9,608,206	0	0	10,016,504	9,608,206	0	30-Nov-07
0	0	9,068,316	9,066,531	0	0	9,068,316	9,066,531	0	30-Nov-07
0	0	26,332,799	24,168,529			26,332,799	24,168,529		30-Nov-07
0	0	23,767,158	23,759,584			23,767,158	23,759,584		30-Nov-07
0	0	21,007,183	20,305,149	0	0	21,007,183	20,305,149	0	30-Nov-07
0	0	33,282,388	32,023,912			33,282,388	32,023,912		30-Nov-07
0	0	32,146,688	26,568,429			32,146,688	26,568,429		30-Nov-07
0	0	27,800,274	25,835,909			27,800,274	25,835,909		30-Nov-07
0	0	11,888,333	11,017,986			11,888,333	11,017,986		30-Nov-07
0	0	447,317,359	436,778,191	0	0	447,317,359	436,778,191	0	30-Nov-07
0	0	7,449,913	7,084,353			7,449,913	7,084,353		30-Nov-07
0	0	16,091,512	16,091,512			16,091,512	16,091,512		30-Nov-07
0	0	16,756,975	16,756,975	0	0	16,756,975	16,756,975	0	30-Nov-07
0	0	0	0	375,000,000	375,000,000	-375,000,000	-375,000,000	0	30-Nov-07
0	0	0	0	450,000,000	450,000,000	-450,000,000	-450,000,000	0	30-Nov-07
0	0	29,413,325	29,413,325			29,413,325	29,413,325		30-Nov-07
0	0	184,363,065	184,363,065			184,363,065	184,363,065		30-Nov-07
0	0	49,385,812	49,385,812			49,385,812	49,385,812		30-Nov-07
0	0	281,283,790	281,283,790	0	0	281,283,790	281,283,790	0	30-Nov-07
0	0	9,471,029	9,471,029			9,471,029	9,471,029		30-Nov-07
0	0	8,650,560	8,650,560			8,650,560	8,650,560		30-Nov-07
0	0	11,915,084	11,915,084			11,915,084	11,915,084		30-Nov-07
0	0	11,915,084	11,915,084	0	0	11,915,084	11,915,084	0	30-Nov-07
0	0	200,000	200,000			200,000	200,000		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	12,961,468	12,961,468			12,961,468	12,961,468		30-Nov-07
0	0	18,556,503	18,556,503			18,556,503	18,556,503		30-Nov-07
0	0	18,366,956	18,366,956	0	0	18,366,956	18,366,956	0	30-Nov-07
0	0	28,953,172	27,973,943	0	0	28,953,172	27,973,943	0	30-Nov-07
0	0	10,707,573	6,475,158	0	0	10,707,573	6,475,158	0	30-Nov-07
0	0	24,164,754	24,164,754			24,164,754	24,164,754		30-Nov-07
0	0	0	0	663,000,000	550,000,000	-663,000,000	-550,000,000	0	30-Nov-07
0	0	48,051,432	48,051,432	0	0	48,051,432	48,051,432	0	30-Nov-07
0	0	2,933,758	2,933,758	0	0	2,933,758	2,933,758	0	30-Nov-07
0	0	8,010,561	8,010,561			8,010,561	8,010,561		30-Nov-07
0	0	710,680	710,680	0	0	710,680	710,680	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	5,164,658	5,164,658			5,164,658	5,164,658		30-Nov-07
0	0	242,151	242,151			242,151	242,151		30-Nov-07
0	0	8,708,340	6,560,881	0	0	8,708,340	6,560,881	0	30-Nov-07
0	0	265,256	0			265,256	0		30-Nov-07
0	0	1,511,597	1,511,597			1,511,597	1,511,597		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	266	0			266	0		30-Nov-07
0	0	3,671,923	3,623,117	0	0	3,671,923	3,623,117	0	30-Nov-07
0	0	213,016	0			213,016	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	84,231	84,231			84,231	84,231		30-Nov-07
0	0	198,076	0			198,076	0		30-Nov-07
0	0	370,138	0			370,138	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,119,690	2,119,690			2,119,690	2,119,690		30-Nov-07
0	0	739	739			739	739		30-Nov-07
0	0	245,013	245,013			245,013	245,013		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	12,230,327	12,230,327	0	0	12,230,327	12,230,327	0	30-Nov-07
0	0	69	0			69	0		30-Nov-07
0	0	7,683,877	7,683,877			7,683,877	7,683,877		30-Nov-07
0	0	2,758,151	2,758,151			2,758,151	2,758,151		30-Nov-07
0	0	1,684,861	1,684,861			1,684,861	1,684,861		30-Nov-07
0	0	455,361	455,361			455,361	455,361		30-Nov-07
0	0	112,848	3,456	0	0	112,848	3,456	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	12	12			12	12		30-Nov-07
0	0	1,780,421	1,707,018	0	0	1,780,421	1,707,018	0	30-Nov-07
0	0	3,360,993	2,676,279			3,360,993	2,676,279		30-Nov-07
0	0	966,123	0			966,123	0		30-Nov-07
0	0	14,380,527	14,380,527	0	0	14,380,527	14,380,527	0	30-Nov-07
0	0	27,743,233	27,743,233			27,743,233	27,743,233		30-Nov-07
0	0	5,945,751	0			5,945,751	0		30-Nov-07
0	0	1,000,555	800,000	0	0	1,000,555	800,000	0	30-Nov-07
0	0	15,308	0	0	0	15,308	0	0	30-Nov-07
0	0	12,145,423	11,691,589			12,145,423	11,691,589		30-Nov-07
0	0	762,431	762,431			762,431	762,431		30-Nov-07
0	0	29,985,111	29,985,111	0	0	29,985,111	29,985,111	0	30-Nov-07
0	0	2,122,127	2,122,127			2,122,127	2,122,127		30-Nov-07
0	0	8,280,753	8,280,753			8,280,753	8,280,753		30-Nov-07
0	0	44,781,530	44,737,071	0	0	44,781,530	44,737,071	0	30-Nov-07
0	0	281	281			281	281		30-Nov-07
0	0	8,218	8,218			8,218	8,218		30-Nov-07
0	0	0	0	1,700,000,000	1,050,000,000	-1,700,000,000	-1,050,000,000	0	30-Nov-07
0	0	1,827,255	1,827,255			1,827,255	1,827,255		30-Nov-07
0	0	14,842,081	14,842,081			14,842,081	14,842,081		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	581,936	581,936			581,936	581,936		30-Nov-07
0	0	861,090	861,090			861,090	861,090		30-Nov-07
0	0	575,826	575,826			575,826	575,826		30-Nov-07
0	0	4,962,676	4,962,676			4,962,676	4,962,676		30-Nov-07
0	0	358	358			358	358		30-Nov-07
0	0	1,828	1,828			1,828	1,828		30-Nov-07
0	0	22,490,967	22,418,459			22,490,967	22,418,459		30-Nov-07
0	0	1,866,213	1,866,213			1,866,213	1,866,213		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	720,891	720,891			720,891	720,891		30-Nov-07
0	0	496,318	496,318			496,318	496,318		30-Nov-07
0	0	608	608			608	608		30-Nov-07
0	0	1,051,411	1,051,411			1,051,411	1,051,411		30-Nov-07
0	0	10,098,689	10,096,243	0	0	10,098,689	10,096,243	0	30-Nov-07
0	0	170,890	170,890			170,890	170,890		30-Nov-07
0	0	257,400	257,400			257,400	257,400		30-Nov-07
0	0	7,690,646	7,690,646			7,690,646	7,690,646		30-Nov-07
0	0	3,341,769	3,341,769			3,341,769	3,341,769		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	27,226	27,226			27,226	27,226		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	15,894,544	15,894,544			15,894,544	15,894,544		30-Nov-07
0	0	5,284	5,284			5,284	5,284		30-Nov-07
0	0	1,833,629	1,833,629			1,833,629	1,833,629		30-Nov-07
0	0	37	37	0	0	37	37	0	30-Nov-07
0	0	377,068	377,068			377,068	377,068		30-Nov-07
0	0	11,049,206	11,049,206			11,049,206	11,049,206		30-Nov-07
0	0	24,605	24,605			24,605	24,605		30-Nov-07
0	0	47,569	47,569			47,569	47,569		30-Nov-07
0	0	2,012,338	2,012,338			2,012,338	2,012,338		30-Nov-07
0	0	1,402,987	1,402,987			1,402,987	1,402,987		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	164	164			164	164		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	10,678,796	6,645,003			10,678,796	6,645,003		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	39,967,719	39,831,656	0	0	39,967,719	39,831,656	0	30-Nov-07
0	0	3,152,265	3,152,265			3,152,265	3,152,265		30-Nov-07
0	0	2,716,995	2,716,995			2,716,995	2,716,995		30-Nov-07
0	0	1,574,086	1,574,086			1,574,086	1,574,086		30-Nov-07
0	0	13,407	13,407			13,407	13,407		30-Nov-07
0	0	60,354	16,428			60,354	16,428		30-Nov-07
0	0	270,923	0			270,923	0		30-Nov-07
0	0	1,769,668	1,769,668			1,769,668	1,769,668		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	106,602	106,602			106,602	106,602		30-Nov-07
0	0	3,702,558	2,421,267	0	0	3,702,558	2,421,267	0	30-Nov-07
0	0	199,882	105,035			199,882	105,035		30-Nov-07
0	0	28,067	1,356			28,067	1,356		30-Nov-07
0	0	124,934	-351	0	0	124,934	-351	0	30-Nov-07
0	0	3,660,602	3,660,602			3,660,602	3,660,602		30-Nov-07
0	0	1,035,411	973,200	0	0	1,035,411	973,200	0	30-Nov-07
0	0	439,998	439,998			439,998	439,998		30-Nov-07
0	0	8,038,823	8,005,039	0	0	8,038,823	8,005,039	0	30-Nov-07
0	0	318,437	318,437			318,437	318,437		30-Nov-07
0	0	984,974	0	0	0	984,974	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	627,962	627,962			627,962	627,962		30-Nov-07
0	0	150,556	5,440			150,556	5,440		30-Nov-07
0	0	32,285,930	32,285,930			32,285,930	32,285,930		30-Nov-07
0	0	9,755,727	0	0	0	9,755,727	0	0	30-Nov-07
0	0	46,194	46,194			46,194	46,194		30-Nov-07
0	0	1,290,351	1,290,351	0	0	1,290,351	1,290,351	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,899,151	1,899,151			1,899,151	1,899,151		30-Nov-07
0	0	93	93			93	93		30-Nov-07
0	0	4,487,154	4,487,154			4,487,154	4,487,154		30-Nov-07
0	0	254,198	254,198			254,198	254,198		30-Nov-07
0	0	809,293	0			809,293	0		30-Nov-07
0	0	7,741,224	7,713,926	0	0	7,741,224	7,713,926	0	30-Nov-07
0	0	9,544	9,544			9,544	9,544		30-Nov-07
0	0	13,876	13,876			13,876	13,876		30-Nov-07
0	0	931,511	931,511			931,511	931,511		30-Nov-07
0	0	3,980,245	3,980,147	0	0	3,980,245	3,980,147	0	30-Nov-07
0	0	2,393,623	2,393,623			2,393,623	2,393,623		30-Nov-07
0	0	29,211,814	29,211,814	0	0	29,211,814	29,211,814	0	30-Nov-07
0	0	19,784	19,784			19,784	19,784		30-Nov-07
0	0	40,715	0	0	0	40,715	0	0	30-Nov-07
0	0	88	37			88	37		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	4,074,719	0	0	0	4,074,719	0	0	30-Nov-07
0	0	20,442,022	18,321,916			20,442,022	18,321,916		30-Nov-07
0	0	26,971,102	26,968,478	0	0	26,971,102	26,968,478	0	30-Nov-07
0	0	32,617,054	32,617,054			32,617,054	32,617,054		30-Nov-07
0	0	10,819,993	10,814,011			10,819,993	10,814,011		30-Nov-07
0	0	9,046,615	9,046,615			9,046,615	9,046,615		30-Nov-07
0	0	15,390,661	15,390,661			15,390,661	15,390,661		30-Nov-07
0	0	8,550,704	8,478,901	0	0	8,550,704	8,478,901	0	30-Nov-07
0	0	2,278,667	2,278,667			2,278,667	2,278,667		30-Nov-07
0	0	2,127	2,127			2,127	2,127		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		30-Nov-07
0	0	3,560,773	3,560,773			3,560,773	3,560,773		30-Nov-07
0	0	328	328			328	328		30-Nov-07
0	0	176,758	176,758			176,758	176,758		30-Nov-07
0	0	9,993	9,993			9,993	9,993		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	6,935,608	6,935,608			6,935,608	6,935,608		30-Nov-07
0	0	82,791	81,816	0	0	82,791	81,816	0	30-Nov-07
0	0	1,504,318	1,504,318			1,504,318	1,504,318		30-Nov-07
0	0	69,098	67,294	0	0	69,098	67,294	0	30-Nov-07
0	0	2,091,960	2,039,460			2,091,960	2,039,460		30-Nov-07
0	0	100,707	100,707			100,707	100,707		30-Nov-07
0	0	259,648	259,648			259,648	259,648		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	58,861	0			58,861	0		30-Nov-07
0	0	107,471	0	0	0	107,471	0	0	30-Nov-07
0	0	8,301,634	5,174,355			8,301,634	5,174,355		30-Nov-07
0	0	7,375,981	7,375,981			7,375,981	7,375,981		30-Nov-07
0	0	10,691	10,691			10,691	10,691		30-Nov-07
0	0	406,787	406,787			406,787	406,787		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	4,480,758	4,480,758			4,480,758	4,480,758		30-Nov-07
0	0	13,092,118	13,086,126	0	0	13,092,118	13,086,126	0	30-Nov-07
0	0	26,906,363	26,906,363	0	0	26,906,363	26,906,363	0	30-Nov-07
0	0	1,517	0			1,517	0		30-Nov-07
0	0	15,230	0	0	0	15,230	0	0	30-Nov-07
0	0	1,172,014	722,017			1,172,014	722,017		30-Nov-07
0	0	6,809,450	6,809,450			6,809,450	6,809,450		30-Nov-07
0	0	7,023,881	7,023,881			7,023,881	7,023,881		30-Nov-07
0	0	1,691,647	0	0	0	1,691,647	0	0	30-Nov-07
0	0	625,775	0			625,775	0		30-Nov-07
0	0	1,541,943	1,541,943			1,541,943	1,541,943		30-Nov-07
0	0	878,628	857,252	0	0	878,628	857,252	0	30-Nov-07
0	0	403,404	403,404			403,404	403,404		30-Nov-07
0	0	2,334	2,334			2,334	2,334		30-Nov-07
0	0	8,164,350	5,961,032			8,164,350	5,961,032		30-Nov-07
0	0	1,376,305	1,376,305	0	0	1,376,305	1,376,305	0	30-Nov-07
0	0	73,613,594	65,441,345	0	0	73,613,594	65,441,345	0	30-Nov-07
0	0	76,212,463	68,568,924			76,212,463	68,568,924		30-Nov-07
0	0	32,080,899	27,588,148			32,080,899	27,588,148		30-Nov-07
0	0	3,385,102	2,390,387	0	0	3,385,102	2,390,387	0	30-Nov-07
0	0	12,559,390	12,559,390			12,559,390	12,559,390		30-Nov-07
0	0	10,647,206	7,112,168	0	0	10,647,206	7,112,168	0	30-Nov-07
0	0	3,144,604	3,144,604			3,144,604	3,144,604		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	2,967,785	2,967,785			2,967,785	2,967,785		30-Nov-07
0	0	6,462,222	6,462,222	0	0	6,462,222	6,462,222	0	30-Nov-07
0	0	3,552,497	1,784,422	0	0	3,552,497	1,784,422	0	30-Nov-07
0	0	1,430,066	1,430,066			1,430,066	1,430,066		30-Nov-07
0	0	125,280	125,280			125,280	125,280		30-Nov-07
0	0	57,756	57,756			57,756	57,756		30-Nov-07
0	0	1,689,637	1,689,637	0	0	1,689,637	1,689,637	0	30-Nov-07
0	0	2,310,872	1,935,093			2,310,872	1,935,093		30-Nov-07
0	0	945,339	420,506			945,339	420,506		30-Nov-07
0	0	203,119	63,563	0	0	203,119	63,563	0	30-Nov-07
0	0	23,011,740	23,011,740	0	0	23,011,740	23,011,740	0	30-Nov-07
0	0	1,994,479	1,994,479	0	0	1,994,479	1,994,479	0	30-Nov-07
0	0	8,049,411	8,049,411			8,049,411	8,049,411		30-Nov-07
0	0	6,250,063	5,567,728	0	0	6,250,063	5,567,728	0	30-Nov-07
0	0	35,845,085	35,845,085			35,845,085	35,845,085		30-Nov-07
0	0	15,961,820	15,311,915			15,961,820	15,311,915		30-Nov-07
0	0	2,342,772	0			2,342,772	0		30-Nov-07
0	0	21,402,123	21,402,123			21,402,123	21,402,123		30-Nov-07
0	0	4,585,728	3,438,713			4,585,728	3,438,713		30-Nov-07
0	0	4,162,156	4,162,156	0	0	4,162,156	4,162,156	0	30-Nov-07
0	0	12,510,594	10,599,919	0	0	12,510,594	10,599,919	0	30-Nov-07
0	0	432,812	429,878	0	0	432,812	429,878	0	30-Nov-07
0	0	863,949	0			863,949	0		30-Nov-07
0	0	1,092,751	1,092,751	0	0	1,092,751	1,092,751	0	30-Nov-07
0	0	34,240,728	34,240,728	0	0	34,240,728	34,240,728	0	30-Nov-07
0	0	2,013,440	2,013,440			2,013,440	2,013,440		30-Nov-07
0	0	16,931,437	5,819,861	0	0	16,931,437	5,819,861	0	30-Nov-07
0	0	6,400,702	5,405,874	0	0	6,400,702	5,405,874	0	30-Nov-07
0	0	147,371	147,371			147,371	147,371		30-Nov-07
0	0	24,327	24,277	0	0	24,327	24,277	0	30-Nov-07
0	0	43,566,626	33,726,601	0	0	43,566,626	33,726,601	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,654,048	1,654,048	0	0	1,654,048	1,654,048	0	30-Nov-07
0	0	33,811,910	32,941,756	0	0	33,811,910	32,941,756	0	30-Nov-07
0	0	4,062,124	4,062,124			4,062,124	4,062,124		30-Nov-07
0	0	14,365,956	14,365,956			14,365,956	14,365,956		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,001,172	946,970	0	0	1,001,172	946,970	0	30-Nov-07
0	0	30,017,152	30,017,152			30,017,152	30,017,152		30-Nov-07
0	0	37,774,979	37,038,231	0	0	37,774,979	37,038,231	0	30-Nov-07
0	0	625,444	625,444			625,444	625,444		30-Nov-07
0	0	9,934,923	9,934,923			9,934,923	9,934,923		30-Nov-07
0	0	374	374			374	374		30-Nov-07
0	0	0	0	425,000,000	300,000,000	-425,000,000	-300,000,000	0	30-Nov-07
0	0	250,653	250,653			250,653	250,653		30-Nov-07
0	0	23,929,583	23,929,583			23,929,583	23,929,583		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	3,771,830	3,771,830			3,771,830	3,771,830		30-Nov-07
0	0	2,254,827	2,254,827			2,254,827	2,254,827		30-Nov-07
0	0	1,866,982	1,866,982			1,866,982	1,866,982		30-Nov-07
0	0	1,255,911	1,255,911			1,255,911	1,255,911		30-Nov-07
0	0	956,680	956,680			956,680	956,680		30-Nov-07
0	0	3,061	3,061			3,061	3,061		30-Nov-07
0	0	323,124	323,124			323,124	323,124		30-Nov-07
0	0	14,732,212	14,732,212			14,732,212	14,732,212		30-Nov-07
0	0	4,810,648	4,810,648			4,810,648	4,810,648		30-Nov-07
0	0	262,000	262,000			262,000	262,000		30-Nov-07
0	0	4,695,920	4,695,920			4,695,920	4,695,920		30-Nov-07
0	0	1,474,158	1,474,158	0	0	1,474,158	1,474,158	0	30-Nov-07
0	0	16,958,437	16,958,402	0	0	16,958,437	16,958,402	0	30-Nov-07
0	0	16,493,831	16,493,831			16,493,831	16,493,831		30-Nov-07
0	0	84	84	0	0	84	84	0	30-Nov-07
0	0	320,614	320,614			320,614	320,614		30-Nov-07
0	0	10,334	10,334			10,334	10,334		30-Nov-07
0	0	5,608,493	5,531,440			5,608,493	5,531,440		30-Nov-07
0	0	10,263,005	10,171,423	0	0	10,263,005	10,171,423	0	30-Nov-07
0	0	14,900	14,900			14,900	14,900		30-Nov-07
0	0	692,743	692,743			692,743	692,743		30-Nov-07
0	0	1,895,561	1,648,091	0	0	1,895,561	1,648,091	0	30-Nov-07
0	0	165,832	64,913	0	0	165,832	64,913	0	30-Nov-07
0	0	5,598,337	5,598,337			5,598,337	5,598,337		30-Nov-07
0	0	35,712,453	33,700,008	0	0	35,712,453	33,700,008	0	30-Nov-07
0	0	64,591,540	64,389,575	0	0	64,591,540	64,389,575	0	30-Nov-07
0	0	30,266,660	30,097,006	0	0	30,266,660	30,097,006	0	30-Nov-07
0	0	489,865	298,153	0	0	489,865	298,153	0	30-Nov-07
0	0	5,996,804	5,996,804	975,000,000	850,000,000	-969,003,196	-844,003,196	0	30-Nov-07
0	0	105,075,967	105,075,967	0	0	105,075,967	105,075,967	0	30-Nov-07
0	0	155,928	155,928	0	0	155,928	155,928	0	30-Nov-07
0	0	1,327,049	1,327,049	0	0	1,327,049	1,327,049	0	30-Nov-07
0	0	1,059,522	1,042,005			1,059,522	1,042,005		30-Nov-07
0	0	1,417,652	1,417,652			1,417,652	1,417,652		30-Nov-07
0	0	154,866	154,866			154,866	154,866		30-Nov-07
0	0	1,569,340	1,347,156			1,569,340	1,347,156		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	4,140,577	4,140,577	0	0	4,140,577	4,140,577	0	30-Nov-07
0	0	879,981	0	0	0	879,981	0	0	30-Nov-07
0	0	1,019,181	433,365	0	0	1,019,181	433,365	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,670,406	7,670,406	0	0	7,670,406	7,670,406	0	30-Nov-07
0	0	248,478	237,860			248,478	237,860		30-Nov-07
0	0	46,050	46,050			46,050	46,050		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,393,873	1,393,873			1,393,873	1,393,873		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	812	812			812	812		30-Nov-07
0	0	5,679,681	5,679,681			5,679,681	5,679,681		30-Nov-07
0	0	46	0			46	0		30-Nov-07
0	0	13,747,333	13,727,671	0	0	13,747,333	13,727,671	0	30-Nov-07
0	0	617,120,965	163,565,709	0	0	617,120,965	163,565,709	0	30-Nov-07
0	0	44,224	40,792			44,224	40,792		30-Nov-07
0	0	47,856	47,856			47,856	47,856		30-Nov-07
0	0	8,595,872	8,595,872			8,595,872	8,595,872		30-Nov-07
0	0	280,956,674	139,185,775	0	0	280,956,674	139,185,775	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	20,525,910	131,238			20,525,910	131,238		30-Nov-07
0	0	260,648,986	260,648,986	0	0	260,648,986	260,648,986	0	30-Nov-07
0	0	2,482,132	576,221			2,482,132	576,221		30-Nov-07
0	0	24,549,006	24,290,533			24,549,006	24,290,533		30-Nov-07
0	0	18,244,425	17,768,495	0	0	18,244,425	17,768,495	0	30-Nov-07
0	0	4,314,295	3,489,938	0	0	4,314,295	3,489,938	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,988,958	1,988,958			1,988,958	1,988,958		30-Nov-07
0	0	22,174,861	22,174,861			22,174,861	22,174,861		30-Nov-07
0	0	167,673,921	166,192,448	0	0	167,673,921	166,192,448	0	30-Nov-07
0	0	65,811,815	62,164,608	0	0	65,811,815	62,164,608	0	30-Nov-07
0	0	2,071,019	1,116,005	0	0	2,071,019	1,116,005	0	30-Nov-07
0	0	5,215,323	5,215,323	0	0	5,215,323	5,215,323	0	30-Nov-07
0	0	281,348,889	274,302,703	0	0	281,348,889	274,302,703	0	30-Nov-07
0	0	18,190,852	17,972,018			18,190,852	17,972,018		30-Nov-07
0	0	60,376,862	60,340,636	0	0	60,376,862	60,340,636	0	30-Nov-07
0	0	48,259,207	44,987,100	0	0	48,259,207	44,987,100	0	30-Nov-07
0	0	160,733	0	0	0	160,733	0	0	30-Nov-07
0	0	60,001,328	57,937,278			60,001,328	57,937,278		30-Nov-07
0	0	104,610,945	52,933,917	0	0	104,610,945	52,933,917	0	30-Nov-07
0	0	146,989,913	81,195,421	0	0	146,989,913	81,195,421	0	30-Nov-07
0	0	193,290,185	161,586,815	0	0	193,290,185	161,586,815	0	30-Nov-07
0	0	9,840,853	8,731,636	0	0	9,840,853	8,731,636	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	18,818,941	10,269,036	0	0	18,818,941	10,269,036	0	30-Nov-07
0	0	33,285,754	32,644,706			33,285,754	32,644,706		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	707,421	707,421	0	0	707,421	707,421	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	460,372	18			460,372	18		30-Nov-07
0	0	18	0			18	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		30-Nov-07
0	0	8,508,277	8,508,145	0	0	8,508,277	8,508,145	0	30-Nov-07
0	0	14,899,335	14,898,761			14,899,335	14,898,761		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	182,054	182,054			182,054	182,054		30-Nov-07
0	0	4,831,571	4,831,571			4,831,571	4,831,571		30-Nov-07
0	0	209,316,775	208,809,183	0	0	209,316,775	208,809,183	0	30-Nov-07
0	0	20,043	0			20,043	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	70	0			70	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,767,893,160	2,767,893,160	4,800,000,000	4,000,000,000	-2,032,106,840	-1,232,106,840	0	30-Nov-07
0	0	1,267,083,938	1,267,083,938	0	0	1,267,083,938	1,267,083,938	0	30-Nov-07
0	0	-73,236,995	-73,236,995	0	0	-73,236,995	-73,236,995	0	30-Nov-07
0	0	13,591,403	12,427,188	0	0	13,591,403	12,427,188	0	30-Nov-07
0	0	211,249	211,249			211,249	211,249		30-Nov-07
0	0	920,242	920,242			920,242	920,242		30-Nov-07
0	0	5,392,385	5,392,385			5,392,385	5,392,385		30-Nov-07
0	0	27,381,286	899	0	0	27,381,286	899	0	30-Nov-07
0	0	50,925,167	50,925,167	0	0	50,925,167	50,925,167	0	30-Nov-07
0	0	963,813,458	950,724,032	0	0	963,813,458	950,724,032	0	30-Nov-07
0	0	2,612	2,612	0	0	2,612	2,612	0	30-Nov-07
0	0	7,991,176	7,991,176			7,991,176	7,991,176		30-Nov-07
0	0	63,393,444	63,393,444	0	0	63,393,444	63,393,444	0	30-Nov-07
0	0	13,908,296	13,908,296			13,908,296	13,908,296		30-Nov-07
0	0	101,189,555	101,189,555	0	0	101,189,555	101,189,555	0	30-Nov-07
0	0	58,061,384	58,061,384	0	0	58,061,384	58,061,384	0	30-Nov-07
0	0	454,956	454,956			454,956	454,956		30-Nov-07
0	0	34,384,950	31,843,693	0	0	34,384,950	31,843,693	0	30-Nov-07
0	0	24,534,347	24,534,347			24,534,347	24,534,347		30-Nov-07
0	0	475,439	475,439			475,439	475,439		30-Nov-07
0	0	3,583,510	3,583,510			3,583,510	3,583,510		30-Nov-07
0	0	1,160,242	1,101,961	0	0	1,160,242	1,101,961	0	30-Nov-07
0	0	75,048,732	75,048,732	0	0	75,048,732	75,048,732	0	30-Nov-07
0	0	97,480,429	15,820,000	0	0	97,480,429	15,820,000	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	127,295,852	127,295,852			127,295,852	127,295,852		30-Nov-07
0	0	1,577,872,426	1,046,063,968	0	0	1,577,872,426	1,046,063,968	0	30-Nov-07
0	0	194,169,279	129,241,259	0	0	194,169,279	129,241,259	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,100,543	7,100,543			7,100,543	7,100,543		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		30-Nov-07
0	0	184,311	184,311			184,311	184,311		30-Nov-07
0	0	47,296,818	46,928,210	0	0	47,296,818	46,928,210	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	60,987,751	60,987,751			60,987,751	60,987,751		30-Nov-07
0	0	6,476,502	6,476,502			6,476,502	6,476,502		30-Nov-07
0	0	610,761	610,761	0	0	610,761	610,761	0	30-Nov-07
0	0	292,587,877	260,533,362	0	0	292,587,877	260,533,362	0	30-Nov-07
0	0	32,896,999	32,656,934	0	0	32,896,999	32,656,934	0	30-Nov-07
0	0	45,270,376	43,275,276	0	0	45,270,376	43,275,276	0	30-Nov-07
0	0	10,582,268	10,582,268	0	0	10,582,268	10,582,268	0	30-Nov-07
0	0	4,772,929	4,772,929			4,772,929	4,772,929		30-Nov-07
0	0	3,116,130	3,116,130			3,116,130	3,116,130		30-Nov-07
0	0	1	1	0	0	1	1	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	978,848,240	978,235,682	0	0	978,848,240	978,235,682	0	30-Nov-07
0	0	367,514,221	367,514,221	0	0	367,514,221	367,514,221	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	956,135	956,135			956,135	956,135		30-Nov-07
0	0	6,733,810	6,733,810	0	0	6,733,810	6,733,810	0	30-Nov-07
0	0	619,787,024	619,787,024	0	0	619,787,024	619,787,024	0	30-Nov-07
0	0	1,993,363	1,895,037	0	0	1,993,363	1,895,037	0	30-Nov-07
0	0	122,253,777	122,241,982	0	0	122,253,777	122,241,982	0	30-Nov-07
0	0	262,479,985	260,575,664	0	0	262,479,985	260,575,664	0	30-Nov-07
0	0	4,334,940	4,334,940			4,334,940	4,334,940		30-Nov-07
0	0	1,413,948	1,413,948	0	0	1,413,948	1,413,948	0	30-Nov-07
0	0	19,004,848	19,004,848	0	0	19,004,848	19,004,848	0	30-Nov-07
0	0	146,831,490	146,831,490	0	0	146,831,490	146,831,490	0	30-Nov-07
0	0	127,591,695	127,591,695	0	0	127,591,695	127,591,695	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	31,908,423	31,908,423	0	0	31,908,423	31,908,423	0	30-Nov-07
0	0	7,264,481	7,189,712			7,264,481	7,189,712		30-Nov-07
0	0	17,398,601	17,396,345	0	0	17,398,601	17,396,345	0	30-Nov-07
0	0	211,077,207	210,982,769	0	0	211,077,207	210,982,769	0	30-Nov-07
0	0	11,462,200	11,462,200	0	0	11,462,200	11,462,200	0	30-Nov-07
0	0	86,506	86,506			86,506	86,506		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	512,788	512,788	0	0	512,788	512,788	0	30-Nov-07
0	0	10,006,849	10,006,849	0	0	10,006,849	10,006,849	0	30-Nov-07
0	0	3,077,288	3,077,288	0	0	3,077,288	3,077,288	0	30-Nov-07
0	0	3,130,898	3,130,281			3,130,898	3,130,281		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	12	12	0	0	12	12	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	10,856,414	10,856,414	0	0	10,856,414	10,856,414	0	30-Nov-07
0	0	29,408,654	29,398,679	0	0	29,408,654	29,398,679	0	30-Nov-07
0	0	220,205,170	208,958,042	0	0	220,205,170	208,958,042	0	30-Nov-07
0	0	-168,820	-168,820	0	0	-168,820	-168,820	0	30-Nov-07
0	0	1,147,171	1,147,171			1,147,171	1,147,171		30-Nov-07
0	0	44,415,029	44,415,029	0	0	44,415,029	44,415,029	0	30-Nov-07
0	0	28,656,321	28,656,321	0	0	28,656,321	28,656,321	0	30-Nov-07
0	0	3,910,289	3,910,289	0	0	3,910,289	3,910,289	0	30-Nov-07
0	0	2,647,250	2,647,250	0	0	2,647,250	2,647,250	0	30-Nov-07
0	0	157,694	157,694			157,694	157,694		30-Nov-07
0	0	21,950	21,950	0	0	21,950	21,950	0	30-Nov-07
0	0	24,471,255	24,471,255	0	0	24,471,255	24,471,255	0	30-Nov-07
0	0	1,309,414	1,309,414			1,309,414	1,309,414		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,846,987	7,846,987	0	0	7,846,987	7,846,987	0	30-Nov-07
0	0	378,705	378,705			378,705	378,705		30-Nov-07
0	0	517,183	517,183			517,183	517,183		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	5,335,503	5,335,503	0	0	5,335,503	5,335,503	0	30-Nov-07
0	0	547,858	547,858			547,858	547,858		30-Nov-07
0	0	202,685,009	202,032,638	0	0	202,685,009	202,032,638	0	30-Nov-07
0	0	8,466,641	7,548,471	0	0	8,466,641	7,548,471	0	30-Nov-07
0	0	2,912,299	1,635,199	0	0	2,912,299	1,635,199	0	30-Nov-07
0	0	15,231,966	14,502,873	0	0	15,231,966	14,502,873	0	30-Nov-07
0	0	54,127,255	54,127,255	0	0	54,127,255	54,127,255	0	30-Nov-07
0	0	169,397,744	169,119,009	0	0	169,397,744	169,119,009	0	30-Nov-07
0	0	78,831,783	78,562,453	0	0	78,831,783	78,562,453	0	30-Nov-07
0	0	65,931	65,931			65,931	65,931		30-Nov-07
0	0	2,059,932	2,059,932	0	0	2,059,932	2,059,932	0	30-Nov-07
0	0	399,872	398,412			399,872	398,412		30-Nov-07
0	0	25,507,456	25,139,102	0	0	25,507,456	25,139,102	0	30-Nov-07
0	0	8,412,879	8,294,498	0	0	8,412,879	8,294,498	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	42,812,372	41,058,728	0	0	42,812,372	41,058,728	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	48,106	48,106	0	0	48,106	48,106	0	30-Nov-07
0	0	671,680	671,680	0	0	671,680	671,680	0	30-Nov-07
0	0	25,062,809	25,062,760	0	0	25,062,809	25,062,760	0	30-Nov-07
0	0	1,604,280	1,604,280			1,604,280	1,604,280		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	404,092	404,092			404,092	404,092		30-Nov-07
0	0	222	222	0	0	222	222	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	151,259	151,259			151,259	151,259		30-Nov-07
0	0	493,815	493,815	0	0	493,815	493,815	0	30-Nov-07
0	0	33,402,569	33,402,569	0	0	33,402,569	33,402,569	0	30-Nov-07
0	0	69	69			69	69		30-Nov-07
0	0	23,260,460	23,253,990	0	0	23,260,460	23,253,990	0	30-Nov-07
0	0	6,954,940	6,954,940			6,954,940	6,954,940		30-Nov-07
0	0	209,407,485	209,155,126	0	0	209,407,485	209,155,126	0	30-Nov-07
0	0	162,879,079	141,714,309	0	0	162,879,079	141,714,309	0	30-Nov-07
0	0	39,549,790	30,722,565			39,549,790	30,722,565		30-Nov-07
0	0	71,858,613	42,695,275	0	0	71,858,613	42,695,275	0	30-Nov-07
0	0	234,522,481	233,201,919	0	0	234,522,481	233,201,919	0	30-Nov-07
0	0	55,987,237	55,987,237	0	0	55,987,237	55,987,237	0	30-Nov-07
0	0	4,064,311	4,064,311			4,064,311	4,064,311		30-Nov-07
0	0	14	14			14	14		30-Nov-07
0	0	14	14			14	14		30-Nov-07
0	0	14	14			14	14		30-Nov-07
0	0	14	14			14	14		30-Nov-07
0	0	14	14			14	14		30-Nov-07
0	0	14	14			14	14		30-Nov-07
0	0	347,015,748	326,983,361	0	0	347,015,748	326,983,361	0	30-Nov-07
0	0	95,980,769	95,965,357	0	0	95,980,769	95,965,357	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	98,249	98,249	0	0	98,249	98,249	0	30-Nov-07
0	0	2,239,891	2,239,891	0	0	2,239,891	2,239,891	0	30-Nov-07
0	0	128,370,211	119,843,311	0	0	128,370,211	119,843,311	0	30-Nov-07
0	0	1,389,887	1,366,590	0	0	1,389,887	1,366,590	0	30-Nov-07
0	0	18,562,566	18,562,566	0	0	18,562,566	18,562,566	0	30-Nov-07
0	0	71,264,612	71,264,612	0	0	71,264,612	71,264,612	0	30-Nov-07
0	0	-96,356	-96,356	0	0	-96,356	-96,356	0	30-Nov-07
0	0	131,798	131,798			131,798	131,798		30-Nov-07
0	0	-9,496,349	-9,496,349	0	0	-9,496,349	-9,496,349	0	30-Nov-07
0	0	9,496,349	9,496,349			9,496,349	9,496,349		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	9,484,185	9,484,185	0	0	9,484,185	9,484,185	0	30-Nov-07
0	0	21,438,162	21,438,162	0	0	21,438,162	21,438,162	0	30-Nov-07
0	0	29,208,226	29,208,226	0	0	29,208,226	29,208,226	0	30-Nov-07
0	0	66,690,924	66,690,924	0	0	66,690,924	66,690,924	0	30-Nov-07
0	0	64,212	64,212			64,212	64,212		30-Nov-07
0	0	40,100,357	40,100,357	0	0	40,100,357	40,100,357	0	30-Nov-07
0	0	14,815,118	14,815,118	0	0	14,815,118	14,815,118	0	30-Nov-07
0	0	8,034,512	8,034,512	0	0	8,034,512	8,034,512	0	30-Nov-07
0	0	17,636,870	17,636,870	0	0	17,636,870	17,636,870	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	3,498	3,498	0	0	3,498	3,498	0	30-Nov-07
0	0	18,001,199	18,001,199			18,001,199	18,001,199		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,064,245	2,064,245	0	0	2,064,245	2,064,245	0	30-Nov-07
0	0	114,005,162	114,005,162	0	0	114,005,162	114,005,162	0	30-Nov-07
0	0	58,065,027	58,065,027	0	0	58,065,027	58,065,027	0	30-Nov-07
0	0	43,386,425	43,386,425	0	0	43,386,425	43,386,425	0	30-Nov-07
0	0	7,633,764	7,633,764	0	0	7,633,764	7,633,764	0	30-Nov-07
0	0	5,244	5,244			5,244	5,244		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	64,491,185	64,491,185	0	0	64,491,185	64,491,185	0	30-Nov-07
0	0	27,915,809	27,915,809	0	0	27,915,809	27,915,809	0	30-Nov-07
0	0	1,904,004,258	1,904,004,258	0	0	1,904,004,258	1,904,004,258	0	30-Nov-07
0	0	1,360,441,107	1,360,441,107	0	0	1,360,441,107	1,360,441,107	0	30-Nov-07
0	0	79,445,402	79,445,402	0	0	79,445,402	79,445,402	0	30-Nov-07
0	0	52,353,091	52,353,091	0	0	52,353,091	52,353,091	0	30-Nov-07
0	0	12,497,488	12,497,488	0	0	12,497,488	12,497,488	0	30-Nov-07
0	0	0	0	16,315,000,000	15,500,000,000	-16,315,000,000	-15,500,000,000	0	30-Nov-07
0	0	2,096,352,371	2,096,352,371	0	0	2,096,352,371	2,096,352,371	0	30-Nov-07
0	0	544,932	0			544,932	0		30-Nov-07
0	0	1,783,310	1,783,310			1,783,310	1,783,310		30-Nov-07
0	0	83,086,211	52,696,531			83,086,211	52,696,531		30-Nov-07
0	0	33,398,667	16,790,000			33,398,667	16,790,000		30-Nov-07
0	0	745,652,613	745,652,613			745,652,613	745,652,613		30-Nov-07
0	0	19,457,359	19,457,359			19,457,359	19,457,359		30-Nov-07
0	0	8,155,425	8,155,425			8,155,425	8,155,425		30-Nov-07
0	0	37,508,502	31,953,858	0	0	37,508,502	31,953,858	0	30-Nov-07
0	0	29,265,320	29,265,320			29,265,320	29,265,320		30-Nov-07
0	0	562,303,074	557,306,367	0	0	562,303,074	557,306,367	0	30-Nov-07
0	0	258,661,332	258,661,332	0	0	258,661,332	258,661,332	0	30-Nov-07
0	0	140,580,662	140,580,662			140,580,662	140,580,662		30-Nov-07
0	0	-4,529,636	-4,529,636	3,850,000,000	3,500,000,000	-3,854,529,636	-3,504,529,636	0	30-Nov-07
0	0	-3,696,915	-3,696,915	0	0	-3,696,915	-3,696,915	0	30-Nov-07
0	0	25,158,191	25,158,191	0	0	25,158,191	25,158,191	0	30-Nov-07
0	0	337,385,295	337,385,295			337,385,295	337,385,295		30-Nov-07
0	0	13,387,500	13,387,500			13,387,500	13,387,500		30-Nov-07
0	0	34,535,449	34,535,449			34,535,449	34,535,449		30-Nov-07
0	0	151,711,996	151,711,996			151,711,996	151,711,996		30-Nov-07
0	0	1	1			1	1		30-Nov-07
0	0	63,554,802	63,554,802			63,554,802	63,554,802		30-Nov-07
0	0	12,005,793	12,005,793			12,005,793	12,005,793		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	34,906,683	34,906,683			34,906,683	34,906,683		30-Nov-07
0	0	1,336,500	1,336,500			1,336,500	1,336,500		30-Nov-07
0	0	4,800,000	4,800,000			4,800,000	4,800,000		30-Nov-07
0	0	12,479,212	12,479,212			12,479,212	12,479,212		30-Nov-07
0	0	17,864,006	17,864,006			17,864,006	17,864,006		30-Nov-07
0	0	201,901,430	201,901,430	0	0	201,901,430	201,901,430	0	30-Nov-07
0	0	-8,171,886	-8,171,886	0	0	-8,171,886	-8,171,886	0	30-Nov-07
0	0	19,515,350	18,676,139			19,515,350	18,676,139		30-Nov-07
0	0	36,888,694	36,888,694			36,888,694	36,888,694		30-Nov-07
0	0	286,891,530	284,171,530			286,891,530	284,171,530		30-Nov-07
0	0	118,943	118,943	0	0	118,943	118,943	0	30-Nov-07
0	0	5,785,000	5,785,000	0	0	5,785,000	5,785,000	0	30-Nov-07
0	0	32,597,982	32,597,982	0	0	32,597,982	32,597,982	0	30-Nov-07
0	0	1,135,941	1,135,941	0	0	1,135,941	1,135,941	0	30-Nov-07
0	0	40,000,000	40,000,000			40,000,000	40,000,000		30-Nov-07
0	0	2,763,200	2,763,200			2,763,200	2,763,200		30-Nov-07
0	0	-36,458,116	-36,458,116	0	0	-36,458,116	-36,458,116	0	30-Nov-07
0	0	7,362,967	2,566,818			7,362,967	2,566,818		30-Nov-07
0	0	41,360,535	41,360,535			41,360,535	41,360,535		30-Nov-07
0	0	146,147,092	146,147,092	0	0	146,147,092	146,147,092	0	30-Nov-07
0	0	212,642,912	35,507,530	0	0	212,642,912	35,507,530	0	30-Nov-07
0	0	16,979,339	0			16,979,339	0		30-Nov-07
0	0	92,856,781	92,856,781	0	0	92,856,781	92,856,781	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	175,679	175,679			175,679	175,679		30-Nov-07
0	0	4,100	4,100			4,100	4,100		30-Nov-07
0	0	122,757,506	122,007,535			122,757,506	122,007,535		30-Nov-07
0	0	3,637,062	3,637,062	0	0	3,637,062	3,637,062	0	30-Nov-07
0	0	8,664,995	8,664,995	0	0	8,664,995	8,664,995	0	30-Nov-07
0	285,094,800	805,715,367	520,620,567	0	0	805,715,367	520,620,567	0	30-Nov-07
0	0	1,207,507,464	1,207,507,464	0	0	1,207,507,464	1,207,507,464	0	30-Nov-07
0	0	0	0	300,000,000	300,000,000	-300,000,000	-300,000,000	0	30-Nov-07
0	0	-744,970,545	-744,952,739	0	0	-744,970,545	-744,952,739	0	30-Nov-07
0	0	-135,505,794	-135,505,794	0	0	-135,505,794	-135,505,794	0	30-Nov-07
0	0	-776,699,054	-776,657,699	0	0	-776,699,054	-776,657,699	0	30-Nov-07
0	0	30,082,819	1,051,230	0	0	30,082,819	1,051,230	0	30-Nov-07
0	0	99,784	99,784	0	0	99,784	99,784	0	30-Nov-07
0	0	5,121,212	-215,325	0	0	5,121,212	-215,325	0	30-Nov-07
0	0	5,133,278	-174,488	0	0	5,133,278	-174,488	0	30-Nov-07
0	0	5,474,060	5,474,060			5,474,060	5,474,060		30-Nov-07
0	0	20,382,358	20,382,358	0	0	20,382,358	20,382,358	0	30-Nov-07
0	0	256,549,111	256,549,111			256,549,111	256,549,111		30-Nov-07
0	0	968,361,478	968,337,738			968,361,478	968,337,738		30-Nov-07
0	0	334,192,887	334,162,728			334,192,887	334,162,728		30-Nov-07
0	0	667,082,041	667,082,041			667,082,041	667,082,041		30-Nov-07
0	0	16,349,349	16,324,368			16,349,349	16,324,368		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,185,366	1,185,366			1,185,366	1,185,366		30-Nov-07
0	0	24,932,580	24,932,580			24,932,580	24,932,580		30-Nov-07
0	0	179,117	179,117			179,117	179,117		30-Nov-07
0	0	35,992,853	35,992,853			35,992,853	35,992,853		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	61,046	61,046	0	0	61,046	61,046	0	30-Nov-07
0	0	34,614	34,614			34,614	34,614		30-Nov-07
0	0	169,024	169,024			169,024	169,024		30-Nov-07
0	0	18,693	18,693			18,693	18,693		30-Nov-07
0	0	29,169,625	29,169,625	0	0	29,169,625	29,169,625	0	30-Nov-07
0	0	0	0	7,190,000,000	7,000,000,000	-7,190,000,000	-7,000,000,000	0	30-Nov-07
0	0	758,907	758,907			758,907	758,907		30-Nov-07
0	0	908	908			908	908		30-Nov-07
0	0	110	110			110	110		30-Nov-07
0	0	75,500,313	75,500,313			75,500,313	75,500,313		30-Nov-07
0	0	5	5			5	5		30-Nov-07
0	0	294,022	294,022			294,022	294,022		30-Nov-07
0	0	1,807	1,807			1,807	1,807		30-Nov-07
0	0	17,040	17,040			17,040	17,040		30-Nov-07
0	0	4,384	4,384			4,384	4,384		30-Nov-07
0	0	102,753,814	102,753,814			102,753,814	102,753,814		30-Nov-07
0	0	4,740	4,740			4,740	4,740		30-Nov-07
0	0	101,794,083	101,794,083			101,794,083	101,794,083		30-Nov-07
0	0	12,238,325	12,238,325			12,238,325	12,238,325		30-Nov-07
0	0	130,628,286	130,628,286			130,628,286	130,628,286		30-Nov-07
0	0	1,776,821	1,776,821			1,776,821	1,776,821		30-Nov-07
0	0	982	982			982	982		30-Nov-07
0	0	5,398,167	5,398,167			5,398,167	5,398,167		30-Nov-07
0	0	30,280,077	30,280,077			30,280,077	30,280,077		30-Nov-07
0	0	5,380,092	5,380,092			5,380,092	5,380,092		30-Nov-07
0	0	-13,787,716	-13,787,716	0	0	-13,787,716	-13,787,716	0	30-Nov-07
0	0	-517,144,522	-517,144,522	0	0	-517,144,522	-517,144,522	0	30-Nov-07
0	0	4,769	4,769			4,769	4,769		30-Nov-07
0	0	18,383,621	18,383,621			18,383,621	18,383,621		30-Nov-07
0	0	5,542,789	5,542,789			5,542,789	5,542,789		30-Nov-07
0	0	127,133,982	127,133,982			127,133,982	127,133,982		30-Nov-07
0	0	126,706,147	126,706,147			126,706,147	126,706,147		30-Nov-07
0	0	149,146,251	149,146,251			149,146,251	149,146,251		30-Nov-07
0	0	276,837,793	276,837,793			276,837,793	276,837,793		30-Nov-07
0	0	4,154,299	4,154,299			4,154,299	4,154,299		30-Nov-07
0	0	3,040,274,714	0	0	0	3,040,274,714	0	0	30-Nov-07
0	0	765,215,402	765,215,402	0	0	765,215,402	765,215,402	0	30-Nov-07
0	0	255,071,801	255,071,801	0	0	255,071,801	255,071,801	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
2,864,123,730	0	3,817,384,059	953,260,329	13,995,000,000	800,000,000	-10,177,615,941	153,260,329	0	30-Nov-07
0	0	56,453,413	56,453,413			56,453,413	56,453,413		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	99,786,365	99,786,365			99,786,365	99,786,365		30-Nov-07
0	0	0	0	1,900,000,000	1,800,000,000	-1,900,000,000	-1,800,000,000	0	30-Nov-07
0	0	1,023,106,794	1,023,106,794	0	0	1,023,106,794	1,023,106,794	0	30-Nov-07
0	0	1,239,722,969	1,239,722,969	0	0	1,239,722,969	1,239,722,969	0	30-Nov-07
0	0	892,892,766	892,892,766	0	0	892,892,766	892,892,766	0	30-Nov-07
0	0	3,244,919	3,244,919	0	0	3,244,919	3,244,919	0	30-Nov-07
0	0	876,595	876,595			876,595	876,595		30-Nov-07
0	0	30,268	30,268			30,268	30,268		30-Nov-07
0	0	20,087,739	20,087,739	0	0	20,087,739	20,087,739	0	30-Nov-07
0	0	10,739,426	10,739,426	0	0	10,739,426	10,739,426	0	30-Nov-07
0	0	283,102,299	283,102,299			283,102,299	283,102,299		30-Nov-07
0	0	516,316,869	516,316,869			516,316,869	516,316,869		30-Nov-07
0	0	89,810,346	89,810,346			89,810,346	89,810,346		30-Nov-07
0	0	20,069,583	20,069,583			20,069,583	20,069,583		30-Nov-07
0	0	157,734	157,734			157,734	157,734		30-Nov-07
0	0	248,098,928	146,123,477			248,098,928	146,123,477		30-Nov-07
0	0	422,201,667	363,077,364			422,201,667	363,077,364		30-Nov-07
0	0	2,167,092,948	513,667,956	0	0	2,167,092,948	513,667,956	0	30-Nov-07
0	0	5,996,786,103	1,867,561,528	0	0	5,996,786,103	1,867,561,528	0	30-Nov-07
0	0	11,610,234	11,610,234	0	0	11,610,234	11,610,234	0	30-Nov-07
0	0	1,139,339,425	557,953,335			1,139,339,425	557,953,335		30-Nov-07
0	0	222,742,757	99,475,729	0	0	222,742,757	99,475,729	0	30-Nov-07
0	0	7,172,470,252	2,947,208,996	0	0	7,172,470,252	2,947,208,996	0	30-Nov-07
0	0	608,014	608,014			608,014	608,014		30-Nov-07
0	0	495,000	495,000			495,000	495,000		30-Nov-07
0	0	4,087,884	4,087,884	0	0	4,087,884	4,087,884	0	30-Nov-07
0	0	96,540	96,540			96,540	96,540		30-Nov-07
0	0	28,319,510	28,319,510			28,319,510	28,319,510		30-Nov-07
0	0	3,598,382,554	712,660,639	0	0	3,598,382,554	712,660,639	0	30-Nov-07
0	0	4,525,708	4,525,708			4,525,708	4,525,708		30-Nov-07
0	0	57,285,480	57,285,480			57,285,480	57,285,480		30-Nov-07
0	0	496,979,105	465,608,225			496,979,105	465,608,225		30-Nov-07
0	0	211,145,525	211,145,525			211,145,525	211,145,525		30-Nov-07
0	0	42	42			42	42		30-Nov-07
0	0	89,534,983	0			89,534,983	0		30-Nov-07
0	0	223,683,387	126,942,282			223,683,387	126,942,282		30-Nov-07
0	0	32,337,300	0			32,337,300	0		30-Nov-07
0	0	388,589,524	354,699,179			388,589,524	354,699,179		30-Nov-07
0	0	722,368,143	274,766,564	0	0	722,368,143	274,766,564	0	30-Nov-07
0	0	2,654,039,677	1,369,818,778			2,654,039,677	1,369,818,778		30-Nov-07
0	0	14,273,448	13,898,020	0	0	14,273,448	13,898,020	0	30-Nov-07
0	0	576,472,209	216,854,448			576,472,209	216,854,448		30-Nov-07
0	0	173,385	173,385			173,385	173,385		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	12,423	0			12,423	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	591,626,613	343,443,145			591,626,613	343,443,145		30-Nov-07
0	0	0	0	58,000,000,000	22,900,000,000	-58,000,000,000	-22,900,000,000	0	30-Nov-07
0	0	391,335	0			391,335	0		30-Nov-07
0	0	106,388,065	37,678,016			106,388,065	37,678,016		30-Nov-07
0	0	3,630,386,962	3,630,386,962	0	0	3,630,386,962	3,630,386,962	0	30-Nov-07
0	0	89,672,380	84,001,559			89,672,380	84,001,559		30-Nov-07
0	0	8,538,047	7,859,516			8,538,047	7,859,516		30-Nov-07
0	0	336,372,417	329,653,272			336,372,417	329,653,272		30-Nov-07
0	0	7,897,587	7,897,587			7,897,587	7,897,587		30-Nov-07
0	0	1,939,903,609	1,936,805,621	0	0	1,939,903,609	1,936,805,621	0	30-Nov-07
0	0	4,034	4,034			4,034	4,034		30-Nov-07
0	0	7,271	7,271			7,271	7,271		30-Nov-07
0	0	12,275,645	12,054,956			12,275,645	12,054,956		30-Nov-07
0	0	123,319,117	122,262,876	0	0	123,319,117	122,262,876	0	30-Nov-07
0	0	108,941,933	108,941,933			108,941,933	108,941,933		30-Nov-07
0	0	112,110,667	112,110,667			112,110,667	112,110,667		30-Nov-07
0	0	45,953,763	45,953,763			45,953,763	45,953,763		30-Nov-07
0	0	4,760,240,528	0	0	0	4,760,240,528	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	172,848,792	172,848,792			172,848,792	172,848,792		30-Nov-07
0	0	3,042,036,629	1,907,780,655			3,042,036,629	1,907,780,655		30-Nov-07
0	0	-286,623,469	0			-286,623,469	0		30-Nov-07
0	0	408,153,387	0			408,153,387	0		30-Nov-07
0	0	47,990	0	0	0	47,990	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,380,553,785	15,984,922			2,380,553,785	15,984,922		30-Nov-07
0	0	1,706,364,453	0			1,706,364,453	0		30-Nov-07
0	0	56,502,940	56,502,000			56,502,940	56,502,000		30-Nov-07
0	0	1,322,296,817	178,160,697			1,322,296,817	178,160,697		30-Nov-07
0	0	35,666,006	7,466,125			35,666,006	7,466,125		30-Nov-07
0	0	11,180,820,037	426,636,160	0	0	11,180,820,037	426,636,160	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	751,821,922	585,625,577			751,821,922	585,625,577		30-Nov-07
0	0	19,096,010	747,891	0	0	19,096,010	747,891	0	30-Nov-07
0	0	19,617,006	19,617,006			19,617,006	19,617,006		30-Nov-07
0	0	16,255,063	16,255,063			16,255,063	16,255,063		30-Nov-07
0	0	1,208,808	1,208,808			1,208,808	1,208,808		30-Nov-07
0	0	688,898	0			688,898	0		30-Nov-07
0	0	1,195,392,630	1,195,392,630	0	0	1,195,392,630	1,195,392,630	0	30-Nov-07
0	0	4,514,770,201	4,514,770,201	0	0	4,514,770,201	4,514,770,201	0	30-Nov-07
0	0	120,916,065	120,916,065			120,916,065	120,916,065		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	30,447,383	30,447,383			30,447,383	30,447,383		30-Nov-07
0	0	77,279,202	77,279,202			77,279,202	77,279,202		30-Nov-07
0	0	201,477,304	201,477,304	0	0	201,477,304	201,477,304	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	68,882,307	68,882,307			68,882,307	68,882,307		30-Nov-07
0	0	122,175,869	122,175,869			122,175,869	122,175,869		30-Nov-07
0	0	13,055,549	13,055,549			13,055,549	13,055,549		30-Nov-07
0	0	19,903,897	19,903,897			19,903,897	19,903,897		30-Nov-07
0	0	265,250	265,250			265,250	265,250		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	144,148,955	144,148,955	0	0	144,148,955	144,148,955	0	30-Nov-07
0	0	11,908,800	11,908,800	0	0	11,908,800	11,908,800	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,322,825	2,322,825			2,322,825	2,322,825		30-Nov-07
0	0	110,407,981	0			110,407,981	0		30-Nov-07
0	0	21,899,015	21,899,015			21,899,015	21,899,015		30-Nov-07
0	0	372,798,639	12,067,050			372,798,639	12,067,050		30-Nov-07
0	0	5,497,442	5,497,442			5,497,442	5,497,442		30-Nov-07
0	0	95,430,802	95,430,802	0	0	95,430,802	95,430,802	0	30-Nov-07
0	0	1,124,170	0			1,124,170	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,481,559,331	0			2,481,559,331	0		30-Nov-07
0	0	116,852,962	0			116,852,962	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	715,215,474	0			715,215,474	0		30-Nov-07
0	0	13,505,799	0			13,505,799	0		30-Nov-07
0	0	168,007,932	168,007,932	0	0	168,007,932	168,007,932	0	30-Nov-07
0	0	2,856,000	0			2,856,000	0		30-Nov-07
0	0	5,062,249	5,062,249	0	0	5,062,249	5,062,249	0	30-Nov-07
0	0	231,385,082	113,341,022			231,385,082	113,341,022		30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	-4,299,927,781	-5,193,851	0	0	-4,299,927,781	-5,193,851	0	30-Nov-07
0	0	470,460	528			470,460	528		30-Nov-07
0	0	39,195,707	1,264,952			39,195,707	1,264,952		30-Nov-07
0	0	41,689	0			41,689	0		30-Nov-07
0	0	-41,689	0	0	0	-41,689	0	0	30-Nov-07
0	0	4,288,453,164	5,370,263	0	0	4,288,453,164	5,370,263	0	30-Nov-07
0	0	776,422,719	3,751,035	0	0	776,422,719	3,751,035	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	5,924,171	5,924,171			5,924,171	5,924,171		30-Nov-07
0	0	5,785,000	5,785,000	0	0	5,785,000	5,785,000	0	30-Nov-07
0	0	35,200,234	35,200,234	0	0	35,200,234	35,200,234	0	30-Nov-07
0	0	32,500,132	32,500,132	0	0	32,500,132	32,500,132	0	30-Nov-07
0	0	4,742,442	4,742,442			4,742,442	4,742,442		30-Nov-07
0	0	15,449,594	15,449,594			15,449,594	15,449,594		30-Nov-07
0	0	51,766,999	51,675,905	0	0	51,766,999	51,675,905	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	65,024,884	65,024,884	0	0	65,024,884	65,024,884	0	30-Nov-07
0	0	7,784,939	7,784,939	0	0	7,784,939	7,784,939	0	30-Nov-07
0	0	24,045,100	24,045,100			24,045,100	24,045,100		30-Nov-07
0	0	25,885,018	25,885,018	0	0	25,885,018	25,885,018	0	30-Nov-07
0	0	6,577,832	0			6,577,832	0		30-Nov-07
0	0	9,941,312	346,533	0	0	9,941,312	346,533	0	30-Nov-07
0	0	15,359,530	0			15,359,530	0		30-Nov-07
0	0	10,049,574	0			10,049,574	0		30-Nov-07
0	0	2,335,726	1,720,000			2,335,726	1,720,000		30-Nov-07
0	0	75,581	75,581			75,581	75,581		30-Nov-07
0	0	-7,392	-7,392	0	0	-7,392	-7,392	0	30-Nov-07
0	0	11,901,403	0			11,901,403	0		30-Nov-07
0	0	9,731,000	9,731,000	0	0	9,731,000	9,731,000	0	30-Nov-07
0	0	19,341,446	19,341,446			19,341,446	19,341,446		30-Nov-07
0	0	1,994,800	1,994,800			1,994,800	1,994,800		30-Nov-07
0	0	594,552	594,552			594,552	594,552		30-Nov-07
0	0	105,187,980	105,187,980			105,187,980	105,187,980		30-Nov-07
0	0	-501,495	-501,495	0	0	-501,495	-501,495	0	30-Nov-07
0	0	41,053,030	41,053,030	0	0	41,053,030	41,053,030	0	30-Nov-07
0	0	91,120,623	34,390,485	0	0	91,120,623	34,390,485	0	30-Nov-07
0	0	1,900,378	1,900,378	0	0	1,900,378	1,900,378	0	30-Nov-07
0	0	614,600	614,600			614,600	614,600		30-Nov-07
0	0	5,025,488	5,025,488			5,025,488	5,025,488		30-Nov-07
0	0	44,147,618	9,300,659			44,147,618	9,300,659		30-Nov-07
0	0	23,535,116	20,461,267	0	0	23,535,116	20,461,267	0	30-Nov-07
0	0	459,946,357	269,847,021	0	0	459,946,357	269,847,021	0	30-Nov-07
0	0	69,380	69,380	0	0	69,380	69,380	0	30-Nov-07
0	0	13,842,697	551,775	0	0	13,842,697	551,775	0	30-Nov-07
0	0	32,624,432	32,624,432	0	0	32,624,432	32,624,432	0	30-Nov-07
0	0	12,343	12,343			12,343	12,343		30-Nov-07
0	0	176,623	176,623	0	0	176,623	176,623	0	30-Nov-07
0	0	1,491	1,208	0	0	1,491	1,208	0	30-Nov-07
0	0	5,821	5,821			5,821	5,821		30-Nov-07
0	0	6,888,223	6,888,223	0	0	6,888,223	6,888,223	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	422,310,532	218,693,416	0	0	422,310,532	218,693,416	0	30-Nov-07
0	0	4,364,383	3,961,157	0	0	4,364,383	3,961,157	0	30-Nov-07
0	0	329,363,430	203,083,733	0	0	329,363,430	203,083,733	0	30-Nov-07
0	0	1,050,180	847,620	0	0	1,050,180	847,620	0	30-Nov-07
0	0	73,849,735	72,741,617	0	0	73,849,735	72,741,617	0	30-Nov-07
0	0	559,542	52,630	0	0	559,542	52,630	0	30-Nov-07
0	0	4,276,977	4,174,038	0	0	4,276,977	4,174,038	0	30-Nov-07
0	0	400,584,471	198,516,521	0	0	400,584,471	198,516,521	0	30-Nov-07
0	0	25,140,083	19,047,902	0	0	25,140,083	19,047,902	0	30-Nov-07
0	0	43,422,825	21,626,091	0	0	43,422,825	21,626,091	0	30-Nov-07
0	0	61,211,580	13,293,794	0	0	61,211,580	13,293,794	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	6,948,079	2,311,787			6,948,079	2,311,787		30-Nov-07
0	0	5,405,395	5,145,526			5,405,395	5,145,526		30-Nov-07
0	0	-102,723,203	-105,487,696	0	0	-102,723,203	-105,487,696	0	30-Nov-07
0	0	12,365,028	0			12,365,028	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	3,000	0			3,000	0		30-Nov-07
0	0	770,587	0			770,587	0		30-Nov-07
0	0	2,533,050	0			2,533,050	0		30-Nov-07
0	0	3,761,082	0			3,761,082	0		30-Nov-07
0	0	15,709,884	0			15,709,884	0		30-Nov-07
0	0	5,357,790	4,977,556	0	0	5,357,790	4,977,556	0	30-Nov-07
0	0	27,955,303	13,730,724			27,955,303	13,730,724		30-Nov-07
0	0	8,390,844	7,882,257			8,390,844	7,882,257		30-Nov-07
0	0	45,577	0			45,577	0		30-Nov-07
0	0	2,117,497	0			2,117,497	0		30-Nov-07
0	0	284,350	0			284,350	0		30-Nov-07
0	0	660,831	80,032			660,831	80,032		30-Nov-07
0	0	3,987,983	0			3,987,983	0		30-Nov-07
0	0	8,611,045	8,611,045			8,611,045	8,611,045		30-Nov-07
0	0	2,620	2,620			2,620	2,620		30-Nov-07
0	0	952,500	952,500			952,500	952,500		30-Nov-07
0	0	57,996,710	52,882,761	0	0	57,996,710	52,882,761	0	30-Nov-07
0	0	11,724,750	11,724,750			11,724,750	11,724,750		30-Nov-07
0	0	15,418,750	0			15,418,750	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,486,281	7,486,281			7,486,281	7,486,281		30-Nov-07
0	0	-536,145	-536,145	0	0	-536,145	-536,145	0	30-Nov-07
0	0	8,989,451	8,989,451	14,400,000,000	10,400,000,000	-14,391,010,549	-10,391,010,549	0	30-Nov-07
0	0	-101,270,519	-101,270,519	0	0	-101,270,519	-101,270,519	0	30-Nov-07
0	0	702,794	702,794			702,794	702,794		30-Nov-07
0	0	23,056,058	23,056,058	0	0	23,056,058	23,056,058	0	30-Nov-07
0	0	67,494	67,494			67,494	67,494		30-Nov-07
0	0	505,505	0			505,505	0		30-Nov-07
0	0	108,408,420	60,494,658	0	0	108,408,420	60,494,658	0	30-Nov-07
0	0	85,836,670	79,173,112	0	0	85,836,670	79,173,112	0	30-Nov-07
0	0	161,370,232	120,508,950	0	0	161,370,232	120,508,950	0	30-Nov-07
0	0	13,125,000	13,125,000			13,125,000	13,125,000		30-Nov-07
0	0	260,406,286	259,616,236	0	0	260,406,286	259,616,236	0	30-Nov-07
0	0	174,240,893	168,236,102	0	0	174,240,893	168,236,102	0	30-Nov-07
0	0	63,817,970	37,872,330	0	0	63,817,970	37,872,330	0	30-Nov-07
0	0	1,436,414	1,436,414			1,436,414	1,436,414		30-Nov-07
0	0	8,810,934	208,544	0	0	8,810,934	208,544	0	30-Nov-07
0	0	8,215,348	8,215,348			8,215,348	8,215,348		30-Nov-07
0	0	33,826,280	30,514,688			33,826,280	30,514,688		30-Nov-07
0	0	5,043,750	5,043,750			5,043,750	5,043,750		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	2,062,214	2,062,214	0	0	2,062,214	2,062,214	0	30-Nov-07
0	0	23,123	23,123			23,123	23,123		30-Nov-07
0	0	2,479,559	2,479,559	0	0	2,479,559	2,479,559	0	30-Nov-07
0	0	22,140,740	22,140,740			22,140,740	22,140,740		30-Nov-07
0	0	-193,294	-193,294	0	0	-193,294	-193,294	0	30-Nov-07
0	0	23,686,664	11,642,672			23,686,664	11,642,672		30-Nov-07
0	0	78,827,103	78,827,103	0	0	78,827,103	78,827,103	0	30-Nov-07
0	0	111,192,696	111,192,696			111,192,696	111,192,696		30-Nov-07
0	0	2,739,997	2,739,997			2,739,997	2,739,997		30-Nov-07
0	0	99,857,558	0			99,857,558	0		30-Nov-07
0	0	2,150,000	2,150,000			2,150,000	2,150,000		30-Nov-07
0	0	302,996,089	302,996,089			302,996,089	302,996,089		30-Nov-07
0	0	272,584,115	272,584,115			272,584,115	272,584,115		30-Nov-07
0	0	27,153,418	27,153,418	0	0	27,153,418	27,153,418	0	30-Nov-07
0	0	407,764,205	407,764,205			407,764,205	407,764,205		30-Nov-07
0	0	438,208,700	438,208,700			438,208,700	438,208,700		30-Nov-07
0	0	446,731,858	446,731,858			446,731,858	446,731,858		30-Nov-07
0	0	4,232,679	4,232,679			4,232,679	4,232,679		30-Nov-07
0	0	124,820,054	124,820,054			124,820,054	124,820,054		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,631,537	2,631,537			2,631,537	2,631,537		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	114,755,876	114,755,876			114,755,876	114,755,876		30-Nov-07
0	0	3,461,814	3,461,814			3,461,814	3,461,814		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	18,659,014	18,659,014			18,659,014	18,659,014		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	3,115,142	3,115,142			3,115,142	3,115,142		30-Nov-07
0	0	79,576,000	79,576,000			79,576,000	79,576,000		30-Nov-07
0	0	19,458,562	19,458,562			19,458,562	19,458,562		30-Nov-07
0	0	1,900,133	1,900,133			1,900,133	1,900,133		30-Nov-07
0	0	137,251	137,251			137,251	137,251		30-Nov-07
0	0	396,450,941	396,450,941			396,450,941	396,450,941		30-Nov-07
0	0	315,628,585	315,628,585			315,628,585	315,628,585		30-Nov-07
0	0	315,927,341	315,927,341			315,927,341	315,927,341		30-Nov-07
0	0	418,802,568	418,802,568			418,802,568	418,802,568		30-Nov-07
0	0	24,953,990	24,953,990			24,953,990	24,953,990		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	59,292,393	59,292,393	0	0	59,292,393	59,292,393	0	30-Nov-07
0	0	2,215,640	0			2,215,640	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	11,161,749	11,161,749	0	0	11,161,749	11,161,749	0	30-Nov-07
0	0	74,601,533	74,601,533			74,601,533	74,601,533		30-Nov-07
0	0	2,492,344	2,492,344			2,492,344	2,492,344		30-Nov-07
0	0	1,000	1,000			1,000	1,000		30-Nov-07
0	0	34,891,479	34,891,479			34,891,479	34,891,479		30-Nov-07
0	0	52,338,018	52,338,018			52,338,018	52,338,018		30-Nov-07
0	0	4,971,538	4,971,538			4,971,538	4,971,538		30-Nov-07
0	0	24,952,500	24,952,500			24,952,500	24,952,500		30-Nov-07
0	0	498,375	498,375			498,375	498,375		30-Nov-07
0	0	57,515,305	57,515,305			57,515,305	57,515,305		30-Nov-07
0	0	634,277	634,277			634,277	634,277		30-Nov-07
0	0	2,777,807	2,777,807			2,777,807	2,777,807		30-Nov-07
0	0	49,735,209	49,735,209			49,735,209	49,735,209		30-Nov-07
0	0	118,198,516	118,198,516			118,198,516	118,198,516		30-Nov-07
0	0	13,391,463	11,377,615			13,391,463	11,377,615		30-Nov-07
0	0	25,377,073	25,377,073			25,377,073	25,377,073		30-Nov-07
0	0	180,798	134,178			180,798	134,178		30-Nov-07
0	0	59,204,100	36,199,057	0	0	59,204,100	36,199,057	0	30-Nov-07
0	0	3,574,066	99,880			3,574,066	99,880		30-Nov-07
0	0	942,173,805	484,133,911			942,173,805	484,133,911		30-Nov-07
0	0	1,517,163	513,020			1,517,163	513,020		30-Nov-07
0	0	55,860,599	30,739,131			55,860,599	30,739,131		30-Nov-07
0	0	9,785,083	5,588			9,785,083	5,588		30-Nov-07
0	0	118,937,060	46,937,193			118,937,060	46,937,193		30-Nov-07
0	0	11,111,750	3,345,473			11,111,750	3,345,473		30-Nov-07
0	0	7,106,815	3,826,249			7,106,815	3,826,249		30-Nov-07
0	0	28,345,201	27,818,268			28,345,201	27,818,268		30-Nov-07
0	0	2,947,965	47			2,947,965	47		30-Nov-07
0	0	9,613,011	8,061,303			9,613,011	8,061,303		30-Nov-07
0	0	9,021,962	4,692,379			9,021,962	4,692,379		30-Nov-07
0	0	134,845,347	41,339,359			134,845,347	41,339,359		30-Nov-07
0	0	6,737,565	0			6,737,565	0		30-Nov-07
0	0	17,118,887	16,101,674			17,118,887	16,101,674		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	4,886,817	850,388	0	0	4,886,817	850,388	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	622,195	622,195	0	0	622,195	622,195	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,806,961	1,806,961	0	0	1,806,961	1,806,961	0	30-Nov-07
0	0	520,518	0			520,518	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	4,796,980	4,796,980			4,796,980	4,796,980		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	389,909	389,909	0	0	389,909	389,909	0	30-Nov-07
0	0	3,233,028	0			3,233,028	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	29,982,178	29,982,178	0	0	29,982,178	29,982,178	0	30-Nov-07
0	0	26,015,101	26,015,101			26,015,101	26,015,101		30-Nov-07
0	0	73,778	0			73,778	0		30-Nov-07
0	0	33,061,091	33,061,091			33,061,091	33,061,091		30-Nov-07
0	0	2,744,435	376,397			2,744,435	376,397		30-Nov-07
0	0	64,825,951	0			64,825,951	0		30-Nov-07
0	0	112,704,353	60,942,525			112,704,353	60,942,525		30-Nov-07
0	0	8,285,918	7,656,324			8,285,918	7,656,324		30-Nov-07
0	0	2,542,767	2,542,767			2,542,767	2,542,767		30-Nov-07
0	0	48,109,325	48,109,325			48,109,325	48,109,325		30-Nov-07
0	0	6,750,875	6,750,875			6,750,875	6,750,875		30-Nov-07
0	0	2,188,614	1,919,242			2,188,614	1,919,242		30-Nov-07
0	0	45,648,797	45,648,797			45,648,797	45,648,797		30-Nov-07
0	0	5,211,353	5,211,353			5,211,353	5,211,353		30-Nov-07
0	0	47,375	47,375			47,375	47,375		30-Nov-07
0	0	289,356	289,356			289,356	289,356		30-Nov-07
0	0	89,555,373	43,814,380			89,555,373	43,814,380		30-Nov-07
0	0	46,928,433	46,928,433			46,928,433	46,928,433		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	4,692,340	4,692,340			4,692,340	4,692,340		30-Nov-07
0	0	1,391,278	877,395			1,391,278	877,395		30-Nov-07
0	0	569,097	569,097	0	0	569,097	569,097	0	30-Nov-07
0	0	5,000,073	5,000,073			5,000,073	5,000,073		30-Nov-07
0	0	76,047,796	76,047,796			76,047,796	76,047,796		30-Nov-07
0	0	297	297			297	297		30-Nov-07
0	0	22,045,230	10,945,763			22,045,230	10,945,763		30-Nov-07
0	0	31,075,832	16,752,401			31,075,832	16,752,401		30-Nov-07
0	0	437,735	437,735			437,735	437,735		30-Nov-07
0	0	57,649,495	49,240,779			57,649,495	49,240,779		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	985	985			985	985		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,578,070	1,578,070			1,578,070	1,578,070		30-Nov-07
0	0	1,169,137	1,083,846			1,169,137	1,083,846		30-Nov-07
0	0	2,503,849	2,503,849			2,503,849	2,503,849		30-Nov-07
0	0	215,805,092	149,138,384			215,805,092	149,138,384		30-Nov-07
0	0	36,695,069	30,338,339	0	0	36,695,069	30,338,339	0	30-Nov-07
0	0	4,957,391	4,933,778			4,957,391	4,933,778		30-Nov-07
0	0	80,776,602	25,486,056			80,776,602	25,486,056		30-Nov-07
0	0	59,385,969	0			59,385,969	0		30-Nov-07
0	0	147,781,919	124,028,131			147,781,919	124,028,131		30-Nov-07
0	0	7,293,245	424,135			7,293,245	424,135		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	11,440,527	9,977,507	0	0	11,440,527	9,977,507	0	30-Nov-07
0	0	7,114,769	6,104,055	0	0	7,114,769	6,104,055	0	30-Nov-07
0	0	2,776	2,776			2,776	2,776		30-Nov-07
0	0	4,547,717	0			4,547,717	0		30-Nov-07
0	0	36,941,597	36,941,597			36,941,597	36,941,597		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	12,708	12,708			12,708	12,708		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,823,902	0			1,823,902	0		30-Nov-07
0	0	14,617,405	0			14,617,405	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,020,536	0			7,020,536	0		30-Nov-07
0	0	23,268,154	0			23,268,154	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,131,350	7,131,350	0	0	7,131,350	7,131,350	0	30-Nov-07
0	0	1,149,382,743	1,149,382,743	0	0	1,149,382,743	1,149,382,743	0	30-Nov-07
0	0	3,179,631	3,179,631	0	0	3,179,631	3,179,631	0	30-Nov-07
0	0	345,498	345,498	0	0	345,498	345,498	0	30-Nov-07
0	0	57,468,857	41,835,983			57,468,857	41,835,983		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	81,997,314	81,997,314			81,997,314	81,997,314		30-Nov-07
0	0	7,574,961	7,574,961			7,574,961	7,574,961		30-Nov-07
0	0	2,108	2,108			2,108	2,108		30-Nov-07
0	0	473,280	473,280			473,280	473,280		30-Nov-07
0	0	46	0			46	0		30-Nov-07
0	0	27,056,877	13,387,517	0	0	27,056,877	13,387,517	0	30-Nov-07
0	0	8,036,141	3,508,117	0	0	8,036,141	3,508,117	0	30-Nov-07
0	0	20,060,046	6,741,918	0	0	20,060,046	6,741,918	0	30-Nov-07
0	0	21,678,670	17,656,522	0	0	21,678,670	17,656,522	0	30-Nov-07
0	0	35,898,188	29,658,846	0	0	35,898,188	29,658,846	0	30-Nov-07
0	0	118,595,185	53,445,592	0	0	118,595,185	53,445,592	0	30-Nov-07
0	0	84,760,356	62,510,456	0	0	84,760,356	62,510,456	0	30-Nov-07
0	0	12,194,989	4,299,867	0	0	12,194,989	4,299,867	0	30-Nov-07
0	0	2,836,695	1,864,380	0	0	2,836,695	1,864,380	0	30-Nov-07
0	0	136,230,975	92,462,776	0	0	136,230,975	92,462,776	0	30-Nov-07
0	0	48,571,703	28,644,357	0	0	48,571,703	28,644,357	0	30-Nov-07
0	0	158,446,825	70,895,844	0	0	158,446,825	70,895,844	0	30-Nov-07
0	0	5,214,588	5,214,588	0	0	5,214,588	5,214,588	0	30-Nov-07
0	0	79,009,929	42,364,352	0	0	79,009,929	42,364,352	0	30-Nov-07
0	0	12,677,971	11,986,069	0	0	12,677,971	11,986,069	0	30-Nov-07
0	0	15,655,502	8,287,558	0	0	15,655,502	8,287,558	0	30-Nov-07
0	0	551,955	551,955	0	0	551,955	551,955	0	30-Nov-07
0	0	22,310,854	13,438,024	0	0	22,310,854	13,438,024	0	30-Nov-07
0	0	10,432,520	6,902,338	0	0	10,432,520	6,902,338	0	30-Nov-07
0	0	49,934,328	37,638,461	0	0	49,934,328	37,638,461	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	3,581,770	1,582,356	0	0	3,581,770	1,582,356	0	30-Nov-07
0	0	7,194,035	2,974,777	0	0	7,194,035	2,974,777	0	30-Nov-07
0	0	50,101,650	27,550,937	0	0	50,101,650	27,550,937	0	30-Nov-07
0	0	49,277,090	49,277,090	0	0	49,277,090	49,277,090	0	30-Nov-07
0	0	78,795,382	54,929,093	0	0	78,795,382	54,929,093	0	30-Nov-07
0	0	62,154,208	56,364,119	0	0	62,154,208	56,364,119	0	30-Nov-07
0	0	9,381,583	6,701,405	0	0	9,381,583	6,701,405	0	30-Nov-07
0	0	17,406,391	5,439,971	0	0	17,406,391	5,439,971	0	30-Nov-07
0	0	17,575,718	15,678,644	0	0	17,575,718	15,678,644	0	30-Nov-07
0	0	2,577,691	531,453	0	0	2,577,691	531,453	0	30-Nov-07
0	0	2,480,870	2,480,870	0	0	2,480,870	2,480,870	0	30-Nov-07
0	0	27,875	27,875	0	0	27,875	27,875	0	30-Nov-07
0	0	4,576,606	390,739			4,576,606	390,739		30-Nov-07
0	0	15,090,259	8,185,715	0	0	15,090,259	8,185,715	0	30-Nov-07
0	0	20,153,831	6,643,903	0	0	20,153,831	6,643,903	0	30-Nov-07
0	0	1,120,367	-100,650	0	0	1,120,367	-100,650	0	30-Nov-07
0	0	-10,879	-10,879	0	0	-10,879	-10,879	0	30-Nov-07
0	0	19,932,686	12,722,716			19,932,686	12,722,716		30-Nov-07
0	0	12,111,093	10,902,892	0	0	12,111,093	10,902,892	0	30-Nov-07
0	0	44,013,702	44,013,702			44,013,702	44,013,702		30-Nov-07
0	0	136	136			136	136		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,176,393	0			7,176,393	0		30-Nov-07
0	0	61,779,381	0			61,779,381	0		30-Nov-07
0	0	1,050,882	1,050,884	0	0	1,050,882	1,050,884	0	30-Nov-07
0	0	15,650,957	0			15,650,957	0		30-Nov-07
0	0	32,273,523	32,273,523	0	0	32,273,523	32,273,523	0	30-Nov-07
0	0	4,630,033	4,630,033			4,630,033	4,630,033		30-Nov-07
0	0	5,785,000	5,785,000	0	0	5,785,000	5,785,000	0	30-Nov-07
0	0	32,597,982	32,597,982	0	0	32,597,982	32,597,982	0	30-Nov-07
0	0	0	0	10,225,000,000	10,000,000,000	-10,225,000,000	-10,000,000,000	0	30-Nov-07
0	0	970,805	970,805			970,805	970,805		30-Nov-07
0	0	2,981,876	2,981,876			2,981,876	2,981,876		30-Nov-07
0	0	1,169,020	1,169,020	0	0	1,169,020	1,169,020	0	30-Nov-07
0	0	27,526,938	27,526,938	0	0	27,526,938	27,526,938	0	30-Nov-07
0	0	-8,958,701	-8,958,701	0	0	-8,958,701	-8,958,701	0	30-Nov-07
0	0	15,000	15,000			15,000	15,000		30-Nov-07
0	0	3,018,692	3,018,692			3,018,692	3,018,692		30-Nov-07
0	0	1,559,492	0			1,559,492	0		30-Nov-07
0	0	20,385,711	20,322,711			20,385,711	20,322,711		30-Nov-07
0	0	41,320,974	15,583,449	0	0	41,320,974	15,583,449	0	30-Nov-07
0	0	2,400,877	2,400,877			2,400,877	2,400,877		30-Nov-07
0	0	8,325,448	4,965,448	0	0	8,325,448	4,965,448	0	30-Nov-07
0	0	-99,471	-99,471	0	0	-99,471	-99,471	0	30-Nov-07
0	0	7,496,687	2,120,000			7,496,687	2,120,000		30-Nov-07
0	0	5,921,624	3,743,510	0	0	5,921,624	3,743,510	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	88,136,053	80,486,873	0	0	88,136,053	80,486,873	0	30-Nov-07
0	0	10,496	0			10,496	0		30-Nov-07
0	0	7,700,000	7,700,000			7,700,000	7,700,000		30-Nov-07
0	0	16,154,446	15,168,946	0	0	16,154,446	15,168,946	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	351,069	120,069			351,069	120,069		30-Nov-07
0	0	4,374,181	4,374,181			4,374,181	4,374,181		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,020,166	1,020,166			1,020,166	1,020,166		30-Nov-07
0	0	21,084,240	21,084,240			21,084,240	21,084,240		30-Nov-07
0	0	4,720,212	0			4,720,212	0		30-Nov-07
0	0	6,522,028	0			6,522,028	0		30-Nov-07
0	0	88,821,695	88,821,695			88,821,695	88,821,695		30-Nov-07
0	0	2,753,660	2,753,660			2,753,660	2,753,660		30-Nov-07
0	0	4,777,850	4,777,850			4,777,850	4,777,850		30-Nov-07
0	0	4,794,222	4,794,222			4,794,222	4,794,222		30-Nov-07
0	0	16,362	16,362			16,362	16,362		30-Nov-07
0	0	4,610,700	4,610,700			4,610,700	4,610,700		30-Nov-07
0	0	1,456,797	1,456,797			1,456,797	1,456,797		30-Nov-07
0	0	5,600,250	5,600,250			5,600,250	5,600,250		30-Nov-07
0	0	1,005,207	1,005,207	0	0	1,005,207	1,005,207	0	30-Nov-07
0	0	45,550,774	31,327,176	0	0	45,550,774	31,327,176	0	30-Nov-07
0	0	-1,261,774	-2,973,124	0	0	-1,261,774	-2,973,124	0	30-Nov-07
0	0	1,379,291	769,216			1,379,291	769,216		30-Nov-07
0	0	4,054,000	4,054,000			4,054,000	4,054,000		30-Nov-07
0	0	1,184	0			1,184	0		30-Nov-07
0	0	13,656,024	13,656,024			13,656,024	13,656,024		30-Nov-07
0	0	60,532,778	34,130,185	0	0	60,532,778	34,130,185	0	30-Nov-07
0	0	3,549,001	3,549,001			3,549,001	3,549,001		30-Nov-07
0	0	102,360,130	57,062,687	0	0	102,360,130	57,062,687	0	30-Nov-07
0	0	1,161	1,161			1,161	1,161		30-Nov-07
0	0	1,698	1,698	0	0	1,698	1,698	0	30-Nov-07
0	0	1,380,697	717,018	0	0	1,380,697	717,018	0	30-Nov-07
0	0	6,619	6,619			6,619	6,619		30-Nov-07
0	0	81,309,399	40,452,122	0	0	81,309,399	40,452,122	0	30-Nov-07
0	0	3,416,166	84,036			3,416,166	84,036		30-Nov-07
0	0	45,414,772	29,155,284	0	0	45,414,772	29,155,284	0	30-Nov-07
0	0	491,232	491,232			491,232	491,232		30-Nov-07
0	0	38,291,301	21,865,728	0	0	38,291,301	21,865,728	0	30-Nov-07
0	0	30,667,429	30,667,429	0	0	30,667,429	30,667,429	0	30-Nov-07
0	0	6,320,723	6,320,723			6,320,723	6,320,723		30-Nov-07
0	0	79,000	79,000			79,000	79,000		30-Nov-07
0	0	13,859,672	8,482,733	0	0	13,859,672	8,482,733	0	30-Nov-07
0	0	-47,809	-47,809	0	0	-47,809	-47,809	0	30-Nov-07
0	0	28,799,950	19,551,318			28,799,950	19,551,318		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	145,002,425	97,388,063	0	0	145,002,425	97,388,063	0	30-Nov-07
0	0	210,600	210,600			210,600	210,600		30-Nov-07
0	0	10,780,114	3,443,123	0	0	10,780,114	3,443,123	0	30-Nov-07
0	0	9,201,357	-312,121	0	0	9,201,357	-312,121	0	30-Nov-07
0	0	4,974,026	4,404,963	0	0	4,974,026	4,404,963	0	30-Nov-07
0	0	-25,740	-25,740	0	0	-25,740	-25,740	0	30-Nov-07
0	0	1,500,260	0			1,500,260	0		30-Nov-07
0	0	11,987,405	6,581,956	0	0	11,987,405	6,581,956	0	30-Nov-07
0	0	88,340	88,340	0	0	88,340	88,340	0	30-Nov-07
0	0	208,318	206,216			208,318	206,216		30-Nov-07
0	0	11,204,954	8,929,148	0	0	11,204,954	8,929,148	0	30-Nov-07
0	0	4,837,443	486,000			4,837,443	486,000		30-Nov-07
0	0	5,144,417	5,144,417	0	0	5,144,417	5,144,417	0	30-Nov-07
0	0	41,911	41,911			41,911	41,911		30-Nov-07
0	0	18,791,430	15,520,974	0	0	18,791,430	15,520,974	0	30-Nov-07
0	0	19,322,608	19,322,608			19,322,608	19,322,608		30-Nov-07
0	0	3,593,789	3,593,789			3,593,789	3,593,789		30-Nov-07
0	0	287,045	287,045			287,045	287,045		30-Nov-07
0	0	1,622,199	439,599			1,622,199	439,599		30-Nov-07
0	0	5,771,996	5,771,996			5,771,996	5,771,996		30-Nov-07
0	0	56,587,405	56,587,405			56,587,405	56,587,405		30-Nov-07
0	0	72,775,282	72,775,282			72,775,282	72,775,282		30-Nov-07
0	0	4,379,205	4,379,205			4,379,205	4,379,205		30-Nov-07
0	0	62,500	62,500			62,500	62,500		30-Nov-07
0	0	540,816	540,816			540,816	540,816		30-Nov-07
0	0	540,816	540,816			540,816	540,816		30-Nov-07
0	0	942,000	942,000			942,000	942,000		30-Nov-07
0	0	21,325	21,325			21,325	21,325		30-Nov-07
0	0	6,949,583	6,949,583			6,949,583	6,949,583		30-Nov-07
0	0	78,226,720	78,226,720			78,226,720	78,226,720		30-Nov-07
0	0	4,344,185	4,344,185			4,344,185	4,344,185		30-Nov-07
0	0	1	1			1	1		30-Nov-07
0	0	12,233,853	12,233,853			12,233,853	12,233,853		30-Nov-07
0	0	18,333,740	18,333,740			18,333,740	18,333,740		30-Nov-07
0	0	26,602,476	26,602,476			26,602,476	26,602,476		30-Nov-07
0	0	5,356,987	5,356,987			5,356,987	5,356,987		30-Nov-07
0	0	7,966,860	7,966,860			7,966,860	7,966,860		30-Nov-07
0	0	3,058,373	3,058,373			3,058,373	3,058,373		30-Nov-07
0	0	816,102	816,102			816,102	816,102		30-Nov-07
0	0	21,613,567	21,613,567			21,613,567	21,613,567		30-Nov-07
0	0	57,500	57,500			57,500	57,500		30-Nov-07
0	0	4,897,587	0			4,897,587	0		30-Nov-07
0	0	2,350	2,350			2,350	2,350		30-Nov-07
0	0	16,254,914	16,254,914			16,254,914	16,254,914		30-Nov-07
0	0	570,000	570,000			570,000	570,000		30-Nov-07
0	0	1,282,500	1,282,500			1,282,500	1,282,500		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	732,500	732,500			732,500	732,500		30-Nov-07
0	0	76,712	76,712			76,712	76,712		30-Nov-07
0	0	12,843,953	12,843,953			12,843,953	12,843,953		30-Nov-07
0	0	22,091,962	22,091,962			22,091,962	22,091,962		30-Nov-07
0	0	160,880,186	160,880,186	0	0	160,880,186	160,880,186	0	30-Nov-07
0	0	816,369,793	816,369,793			816,369,793	816,369,793		30-Nov-07
0	0	-408,184,896	-408,184,896	0	0	-408,184,896	-408,184,896	0	30-Nov-07
0	0	3,064,773	3,064,773			3,064,773	3,064,773		30-Nov-07
0	0	140,801	140,801			140,801	140,801		30-Nov-07
0	0	1,642,997,920	1,642,997,920	0	0	1,642,997,920	1,642,997,920	0	30-Nov-07
0	0	24,685,053	24,685,053			24,685,053	24,685,053		30-Nov-07
0	0	8,510	8,510			8,510	8,510		30-Nov-07
0	0	27,383,720	27,383,720			27,383,720	27,383,720		30-Nov-07
0	0	41,195,257	41,195,257			41,195,257	41,195,257		30-Nov-07
0	0	100	100			100	100		30-Nov-07
0	0	39,183,933	39,183,933			39,183,933	39,183,933		30-Nov-07
0	0	61,036,957	61,031,319			61,036,957	61,031,319		30-Nov-07
0	0	67,021,415	67,021,415			67,021,415	67,021,415		30-Nov-07
0	0	55,709,331	55,709,331			55,709,331	55,709,331		30-Nov-07
0	0	27,110,350	27,110,350			27,110,350	27,110,350		30-Nov-07
0	0	9,997,984	9,997,984			9,997,984	9,997,984		30-Nov-07
0	0	79,062,159	79,062,159			79,062,159	79,062,159		30-Nov-07
0	0	29,285,463	29,285,463			29,285,463	29,285,463		30-Nov-07
0	0	23,812	23,812			23,812	23,812		30-Nov-07
0	0	91	91			91	91		30-Nov-07
0	0	57,612,646	52,882,558			57,612,646	52,882,558		30-Nov-07
0	0	35,421,065	35,421,065			35,421,065	35,421,065		30-Nov-07
0	0	86,082,914	80,521,153			86,082,914	80,521,153		30-Nov-07
0	0	53,168,439	38,908,925			53,168,439	38,908,925		30-Nov-07
0	0	12,891,100	12,891,100			12,891,100	12,891,100		30-Nov-07
0	0	31,115,695	31,115,695			31,115,695	31,115,695		30-Nov-07
0	0	27,749,453	27,749,453			27,749,453	27,749,453		30-Nov-07
0	0	16,558,068	16,558,068			16,558,068	16,558,068		30-Nov-07
0	0	87,107,041	87,107,041			87,107,041	87,107,041		30-Nov-07
0	0	8,244,474	8,244,474			8,244,474	8,244,474		30-Nov-07
0	0	901	901			901	901		30-Nov-07
0	0	48,083,018	48,083,018			48,083,018	48,083,018		30-Nov-07
0	0	5,105,550	5,105,550			5,105,550	5,105,550		30-Nov-07
0	0	80	80			80	80		30-Nov-07
0	0	67,095,634	42,400,939			67,095,634	42,400,939		30-Nov-07
0	0	141,735	0			141,735	0		30-Nov-07
0	0	3,959,455	0			3,959,455	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	29,399,404	29,399,404			29,399,404	29,399,404		30-Nov-07
0	0	215,372,461	212,854,425			215,372,461	212,854,425		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	16,154	16,154			16,154	16,154		30-Nov-07
0	0	56,722	56,722	0	0	56,722	56,722	0	30-Nov-07
0	0	3,467,322	0			3,467,322	0		30-Nov-07
0	0	38,170,505	38,170,505			38,170,505	38,170,505		30-Nov-07
0	0	966,966	966,966			966,966	966,966		30-Nov-07
0	0	35,528,646	35,528,646	0	0	35,528,646	35,528,646	0	30-Nov-07
0	0	152,071,016	152,071,016			152,071,016	152,071,016		30-Nov-07
0	0	457,749,016	457,749,016			457,749,016	457,749,016		30-Nov-07
0	0	756,371,000	756,371,000	0	0	756,371,000	756,371,000	0	30-Nov-07
0	0	1,720,804,000	1,720,804,000	0	0	1,720,804,000	1,720,804,000	0	30-Nov-07
0	0	15,976,443	15,976,443			15,976,443	15,976,443		30-Nov-07
0	0	228,810	228,810			228,810	228,810		30-Nov-07
0	0	32,774,000	32,774,000	0	0	32,774,000	32,774,000	0	30-Nov-07
0	0	206,559,587	0			206,559,587	0		30-Nov-07
0	0	395	395			395	395		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	80,915	80,915	0	0	80,915	80,915	0	30-Nov-07
0	0	42,846,637	42,467,719			42,846,637	42,467,719		30-Nov-07
0	0	18,398,068	18,398,068	0	0	18,398,068	18,398,068	0	30-Nov-07
0	0	129,247,709	129,247,709	0	0	129,247,709	129,247,709	0	30-Nov-07
0	0	9,774,074	9,774,074			9,774,074	9,774,074		30-Nov-07
0	0	16,048,085	2,595,385	0	0	16,048,085	2,595,385	0	30-Nov-07
0	0	777,931	777,931	0	0	777,931	777,931	0	30-Nov-07
0	0	1,928,100	1,928,100	0	0	1,928,100	1,928,100	0	30-Nov-07
0	0	25,887,973	25,887,973	0	0	25,887,973	25,887,973	0	30-Nov-07
0	0	22,881,541	0			22,881,541	0		30-Nov-07
0	0	141,004,531	72,222,368			141,004,531	72,222,368		30-Nov-07
0	0	56,695,183	56,695,183			56,695,183	56,695,183		30-Nov-07
0	0	8,023	8,023			8,023	8,023		30-Nov-07
0	0	203,675,390	0			203,675,390	0		30-Nov-07
0	0	43,087,091	43,079,006			43,087,091	43,079,006		30-Nov-07
0	0	2,034	2,034			2,034	2,034		30-Nov-07
0	0	19,048,413	19,048,413			19,048,413	19,048,413		30-Nov-07
0	0	333,919,297	333,919,297			333,919,297	333,919,297		30-Nov-07
0	0	15,641,227	15,607,085			15,641,227	15,607,085		30-Nov-07
0	0	5,768	5,768			5,768	5,768		30-Nov-07
0	0	7,606,457	7,606,457	0	0	7,606,457	7,606,457	0	30-Nov-07
0	0	16,856,681	16,856,681			16,856,681	16,856,681		30-Nov-07
0	0	853,000,000	853,000,000	0	0	853,000,000	853,000,000	0	30-Nov-07
0	0	10,139,033	4,405,434	0	0	10,139,033	4,405,434	0	30-Nov-07
0	0	63,172,097	59,357,749	0	0	63,172,097	59,357,749	0	30-Nov-07
0	0	22,066,407	21,737,844	0	0	22,066,407	21,737,844	0	30-Nov-07
0	0	7,825,969	7,825,969	0	0	7,825,969	7,825,969	0	30-Nov-07
0	0	1,004,284	189,700	0	0	1,004,284	189,700	0	30-Nov-07
0	0	228,933	228,933	0	0	228,933	228,933	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	97,589,127	97,589,127	0	0	97,589,127	97,589,127	0	30-Nov-07
0	0	30,751,259	30,751,259	0	0	30,751,259	30,751,259	0	30-Nov-07
0	0	240,350	240,350	0	0	240,350	240,350	0	30-Nov-07
0	0	10,604,828	10,604,828			10,604,828	10,604,828		30-Nov-07
0	0	122,678,647	122,678,647	0	0	122,678,647	122,678,647	0	30-Nov-07
0	0	25,000	25,000			25,000	25,000		30-Nov-07
0	0	18,342	-131	0	0	18,342	-131	0	30-Nov-07
0	0	16,084,695	16,084,695	0	0	16,084,695	16,084,695	0	30-Nov-07
0	0	14,027,771	14,027,771			14,027,771	14,027,771		30-Nov-07
0	0	298,963	298,963			298,963	298,963		30-Nov-07
0	0	13,319,890	13,319,890			13,319,890	13,319,890		30-Nov-07
0	0	12,215,626	8,356,692	0	0	12,215,626	8,356,692	0	30-Nov-07
0	0	31,422,546	31,422,407			31,422,546	31,422,407		30-Nov-07
0	0	944,353	360,190	0	0	944,353	360,190	0	30-Nov-07
0	0	764,234	149,875	0	0	764,234	149,875	0	30-Nov-07
0	0	39,821	39,821			39,821	39,821		30-Nov-07
0	0	58,808,622	58,808,622	0	0	58,808,622	58,808,622	0	30-Nov-07
0	0	281,664,553	281,664,553	0	0	281,664,553	281,664,553	0	30-Nov-07
0	0	64,909,370	64,909,370	0	0	64,909,370	64,909,370	0	30-Nov-07
0	0	219,628,173	219,628,173	0	0	219,628,173	219,628,173	0	30-Nov-07
0	0	376,410,056	376,410,056	0	0	376,410,056	376,410,056	0	30-Nov-07
0	0	60,493,917	60,493,917	0	0	60,493,917	60,493,917	0	30-Nov-07
0	0	475,461	132,803	0	0	475,461	132,803	0	30-Nov-07
0	0	295,935,525	44,748,351			295,935,525	44,748,351		30-Nov-07
0	0	1,171	0			1,171	0		30-Nov-07
0	0	108,450,353	108,450,353	0	0	108,450,353	108,450,353	0	30-Nov-07
0	0	67,381,590	67,381,590	0	0	67,381,590	67,381,590	0	30-Nov-07
0	0	16,363,930	16,363,930	0	0	16,363,930	16,363,930	0	30-Nov-07
0	0	53,341,489	53,341,489	0	0	53,341,489	53,341,489	0	30-Nov-07
0	0	34,067,143	34,067,143	0	0	34,067,143	34,067,143	0	30-Nov-07
0	0	259,675,228	259,668,470	0	0	259,675,228	259,668,470	0	30-Nov-07
0	0	31,386,472	31,386,472	0	0	31,386,472	31,386,472	0	30-Nov-07
0	0	65,582,515	65,582,515	0	0	65,582,515	65,582,515	0	30-Nov-07
0	0	0	0	7,500,000,000	6,500,000,000	-7,500,000,000	-6,500,000,000	0	30-Nov-07
0	0	32,326,554	32,326,554	0	0	32,326,554	32,326,554	0	30-Nov-07
0	0	938,187	938,187	0	0	938,187	938,187	0	30-Nov-07
0	0	33,625	33,625	0	0	33,625	33,625	0	30-Nov-07
0	0	3,449,249	2,899,357	0	0	3,449,249	2,899,357	0	30-Nov-07
0	0	21	21			21	21		30-Nov-07
0	0	-10,185,731	-10,185,731	0	0	-10,185,731	-10,185,731	0	30-Nov-07
0	0	10,185,733	10,185,733			10,185,733	10,185,733		30-Nov-07
0	0	440,406	440,406			440,406	440,406		30-Nov-07
0	0	264,229	264,229	0	0	264,229	264,229	0	30-Nov-07
0	0	39,583	39,583	0	0	39,583	39,583	0	30-Nov-07
0	0	21,284,767	21,284,767	0	0	21,284,767	21,284,767	0	30-Nov-07
0	0	420,000	420,000			420,000	420,000		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	20	20			20	20		30-Nov-07
0	0	55,969,160	55,899,818	0	0	55,969,160	55,899,818	0	30-Nov-07
0	0	5,521,897	926,761	0	0	5,521,897	926,761	0	30-Nov-07
0	0	1,257,771	1,257,771	0	0	1,257,771	1,257,771	0	30-Nov-07
0	0	2,507,192	2,507,192	0	0	2,507,192	2,507,192	0	30-Nov-07
0	0	138,308	138,308	0	0	138,308	138,308	0	30-Nov-07
0	0	420,074	420,074	0	0	420,074	420,074	0	30-Nov-07
0	0	2,378,720	2,378,720	0	0	2,378,720	2,378,720	0	30-Nov-07
0	0	349,860	349,860	0	0	349,860	349,860	0	30-Nov-07
0	0	1,076,960	656,105	0	0	1,076,960	656,105	0	30-Nov-07
0	0	57,007	57,007	0	0	57,007	57,007	0	30-Nov-07
0	0	900,016	833,509	0	0	900,016	833,509	0	30-Nov-07
0	0	112,729	112,729	0	0	112,729	112,729	0	30-Nov-07
0	0	244,792	244,792	0	0	244,792	244,792	0	30-Nov-07
0	0	99,124	99,124	0	0	99,124	99,124	0	30-Nov-07
0	0	4,793,211	4,793,211			4,793,211	4,793,211		30-Nov-07
0	0	119,573,077	119,573,077	0	0	119,573,077	119,573,077	0	30-Nov-07
0	0	5,429	5,429			5,429	5,429		30-Nov-07
0	0	3,926,872	3,926,872			3,926,872	3,926,872		30-Nov-07
0	0	1,151,565	1,151,565			1,151,565	1,151,565		30-Nov-07
0	0	1,564,474	1,564,474			1,564,474	1,564,474		30-Nov-07
0	0	1,771,506	1,771,506			1,771,506	1,771,506		30-Nov-07
0	0	1,673,365	1,673,365			1,673,365	1,673,365		30-Nov-07
0	0	3,206,331	3,206,331			3,206,331	3,206,331		30-Nov-07
0	0	28,742,197	10,937,457			28,742,197	10,937,457		30-Nov-07
0	0	135,032,534	132,643,314			135,032,534	132,643,314		30-Nov-07
0	0	751,460,307	711,056,712	0	0	751,460,307	711,056,712	0	30-Nov-07
0	0	411,861,111	411,852,200			411,861,111	411,852,200		30-Nov-07
0	0	55,265,039	55,265,039			55,265,039	55,265,039		30-Nov-07
0	0	234,576,923	0			234,576,923	0		30-Nov-07
0	0	4,147,964	4,147,964	0	0	4,147,964	4,147,964	0	30-Nov-07
0	0	103,710,084	103,709,944			103,710,084	103,709,944		30-Nov-07
0	0	71,212,444	71,212,444	0	0	71,212,444	71,212,444	0	30-Nov-07
0	0	2,034,686,578	2,034,686,578	0	0	2,034,686,578	2,034,686,578	0	30-Nov-07
0	0	1,410,919,101	1,410,919,101			1,410,919,101	1,410,919,101		30-Nov-07
0	0	65,184,041	65,184,041	0	0	65,184,041	65,184,041	0	30-Nov-07
0	0	2,573,046,359	2,573,046,359			2,573,046,359	2,573,046,359		30-Nov-07
0	0	1,335,617,073	1,335,617,073			1,335,617,073	1,335,617,073		30-Nov-07
0	0	33,036,886	33,036,886			33,036,886	33,036,886		30-Nov-07
0	0	1,933,355,113	1,933,355,113	0	0	1,933,355,113	1,933,355,113	0	30-Nov-07
0	0	20,208,426	20,208,426			20,208,426	20,208,426		30-Nov-07
0	0	81,061,312	81,061,312			81,061,312	81,061,312		30-Nov-07
0	0	241,596,054	241,596,054			241,596,054	241,596,054		30-Nov-07
0	0	17,300,774	17,300,774			17,300,774	17,300,774		30-Nov-07
0	0	2	2			2	2		30-Nov-07
0	0	84,771,114	84,771,114			84,771,114	84,771,114		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	131,395	131,395			131,395	131,395		30-Nov-07
0	0	21,686,563	21,686,563			21,686,563	21,686,563		30-Nov-07
0	0	298,388,742	298,388,742			298,388,742	298,388,742		30-Nov-07
0	0	6,038,515	0			6,038,515	0		30-Nov-07
0	0	479,801,065	479,801,065			479,801,065	479,801,065		30-Nov-07
0	0	1,416,446,971	1,416,446,971			1,416,446,971	1,416,446,971		30-Nov-07
0	0	592,772,583	592,772,583			592,772,583	592,772,583		30-Nov-07
0	0	1,010,506,959	1,010,506,959			1,010,506,959	1,010,506,959		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	3,049,321	0			3,049,321	0		30-Nov-07
0	0	3,278,286	0			3,278,286	0		30-Nov-07
0	0	97,117,276	97,117,276			97,117,276	97,117,276		30-Nov-07
0	0	10,600,510	6,965,654			10,600,510	6,965,654		30-Nov-07
0	0	1	1			1	1		30-Nov-07
0	0	4,471,112	4,471,112			4,471,112	4,471,112		30-Nov-07
0	0	982,526,222	982,526,222	0	0	982,526,222	982,526,222	0	30-Nov-07
0	0	3,538,157,391	3,538,157,391			3,538,157,391	3,538,157,391		30-Nov-07
0	0	50,120	50,120			50,120	50,120		30-Nov-07
0	0	480,480,924	480,480,924			480,480,924	480,480,924		30-Nov-07
0	0	5,541,140	5,541,140			5,541,140	5,541,140		30-Nov-07
0	0	65,474,167	65,474,167			65,474,167	65,474,167		30-Nov-07
0	0	98,677,079	98,677,079			98,677,079	98,677,079		30-Nov-07
0	0	96,980,635	96,980,635			96,980,635	96,980,635		30-Nov-07
0	0	101,027,556	101,027,556			101,027,556	101,027,556		30-Nov-07
0	0	156,384,203	156,384,203			156,384,203	156,384,203		30-Nov-07
0	0	31,471,891	31,471,891			31,471,891	31,471,891		30-Nov-07
0	0	3,515,117,769	3,515,117,769			3,515,117,769	3,515,117,769		30-Nov-07
0	0	67,421,328	67,421,328			67,421,328	67,421,328		30-Nov-07
0	0	12,263,051	12,263,051			12,263,051	12,263,051		30-Nov-07
0	0	4,832,420	4,832,420			4,832,420	4,832,420		30-Nov-07
0	0	1,758,328	1,758,328			1,758,328	1,758,328		30-Nov-07
0	0	5,380,092	5,380,092			5,380,092	5,380,092		30-Nov-07
0	0	403,638,326	403,638,326			403,638,326	403,638,326		30-Nov-07
0	0	190,723,231	190,723,231			190,723,231	190,723,231		30-Nov-07
0	0	108,439,047	108,439,047			108,439,047	108,439,047		30-Nov-07
0	0	214,937,797	214,937,797			214,937,797	214,937,797		30-Nov-07
0	0	7,835,481	7,835,481			7,835,481	7,835,481		30-Nov-07
0	0	13,434,956	13,434,956	0	0	13,434,956	13,434,956	0	30-Nov-07
0	0	56,245,298	56,245,298	0	0	56,245,298	56,245,298	0	30-Nov-07
0	0	144,861,717	144,861,717			144,861,717	144,861,717		30-Nov-07
0	0	33,806,000	33,806,000	0	0	33,806,000	33,806,000	0	30-Nov-07
0	0	-3,689,174	-3,689,174	0	0	-3,689,174	-3,689,174	0	30-Nov-07
0	0	57,784,628	57,784,628			57,784,628	57,784,628		30-Nov-07
0	0	6,139,332	6,139,332			6,139,332	6,139,332		30-Nov-07
0	0	356,385,215	356,385,215			356,385,215	356,385,215		30-Nov-07
0	0	155,992,046	155,992,046			155,992,046	155,992,046		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	33,017,262	33,017,262			33,017,262	33,017,262		30-Nov-07
0	0	25,329,099	25,329,099			25,329,099	25,329,099		30-Nov-07
0	0	25,949,378	25,949,378			25,949,378	25,949,378		30-Nov-07
0	0	674,502,685	674,502,685			674,502,685	674,502,685		30-Nov-07
0	0	178,865,828	178,865,828	0	0	178,865,828	178,865,828	0	30-Nov-07
0	0	0	0	39,575,000,000	39,000,000,000	-39,575,000,000	-39,000,000,000	0	30-Nov-07
0	0	2,117,759,887	2,117,759,887	0	0	2,117,759,887	2,117,759,887	0	30-Nov-07
0	0	47,468,593	47,468,593			47,468,593	47,468,593		30-Nov-07
0	0	233,849,477	233,849,477			233,849,477	233,849,477		30-Nov-07
0	0	20,089,050	20,089,050			20,089,050	20,089,050		30-Nov-07
0	0	9,914,316	9,914,316			9,914,316	9,914,316		30-Nov-07
0	0	170,813,511	170,813,511			170,813,511	170,813,511		30-Nov-07
0	0	76,703,810	76,703,810			76,703,810	76,703,810		30-Nov-07
0	0	17,744,963	17,744,963			17,744,963	17,744,963		30-Nov-07
0	0	39,262,024	39,262,024			39,262,024	39,262,024		30-Nov-07
0	0	8,423,948	8,423,948			8,423,948	8,423,948		30-Nov-07
0	0	18,639,169	18,639,169			18,639,169	18,639,169		30-Nov-07
0	0	421,018,549	421,018,549			421,018,549	421,018,549		30-Nov-07
0	0	77,133,562	77,133,562			77,133,562	77,133,562		30-Nov-07
0	0	310,093,707	310,093,707			310,093,707	310,093,707		30-Nov-07
0	0	8,235,652	8,235,652			8,235,652	8,235,652		30-Nov-07
0	0	179,158,635	179,158,635			179,158,635	179,158,635		30-Nov-07
0	0	1,207,049,572	1,207,049,572			1,207,049,572	1,207,049,572		30-Nov-07
0	0	7,724,515	7,724,515			7,724,515	7,724,515		30-Nov-07
0	0	976,656,679	976,656,679			976,656,679	976,656,679		30-Nov-07
0	0	393,086,240	393,086,240			393,086,240	393,086,240		30-Nov-07
0	0	36,641,692	36,641,692			36,641,692	36,641,692		30-Nov-07
0	0	40,186,253	40,186,253			40,186,253	40,186,253		30-Nov-07
0	0	35,819,282	35,819,282			35,819,282	35,819,282		30-Nov-07
0	0	429,005,490	429,005,490			429,005,490	429,005,490		30-Nov-07
0	0	277,259,513	277,259,513			277,259,513	277,259,513		30-Nov-07
0	0	191,983,471	191,983,471			191,983,471	191,983,471		30-Nov-07
0	0	4,005,587	4,005,587			4,005,587	4,005,587		30-Nov-07
0	0	55,393,634	55,393,634			55,393,634	55,393,634		30-Nov-07
0	0	51,619,973	0			51,619,973	0		30-Nov-07
0	0	88,621,021	88,621,021			88,621,021	88,621,021		30-Nov-07
0	0	207,045,800	207,045,800			207,045,800	207,045,800		30-Nov-07
0	0	6,581,250	6,581,250			6,581,250	6,581,250		30-Nov-07
0	0	155,401,544	155,401,544			155,401,544	155,401,544		30-Nov-07
0	0	153,211,371	153,211,371			153,211,371	153,211,371		30-Nov-07
0	0	34,243,000	34,243,000			34,243,000	34,243,000		30-Nov-07
0	0	11,675,923	11,675,923			11,675,923	11,675,923		30-Nov-07
0	0	123,455,987	123,455,987			123,455,987	123,455,987		30-Nov-07
0	0	12,675,016	12,675,016			12,675,016	12,675,016		30-Nov-07
0	0	438,455,654	438,455,654			438,455,654	438,455,654		30-Nov-07
0	0	153,995,039	153,995,039	0	0	153,995,039	153,995,039	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	17,910,721	17,910,721			17,910,721	17,910,721		30-Nov-07
0	0	22,633,621	22,633,621			22,633,621	22,633,621		30-Nov-07
0	0	432,979,119	432,979,119	0	0	432,979,119	432,979,119	0	30-Nov-07
0	0	166,595,912	166,595,912			166,595,912	166,595,912		30-Nov-07
0	0	137,104,984	137,104,984			137,104,984	137,104,984		30-Nov-07
0	0	6,776,995	6,776,995			6,776,995	6,776,995		30-Nov-07
0	0	85,798,048	85,798,048			85,798,048	85,798,048		30-Nov-07
0	0	43,528,634	43,528,634			43,528,634	43,528,634		30-Nov-07
0	0	124,812,490	124,812,490			124,812,490	124,812,490		30-Nov-07
0	0	14,338,685	14,338,685			14,338,685	14,338,685		30-Nov-07
0	0	174,222,614	174,222,614			174,222,614	174,222,614		30-Nov-07
0	0	103,871,068	103,871,068			103,871,068	103,871,068		30-Nov-07
0	0	50,958,002	50,958,002			50,958,002	50,958,002		30-Nov-07
0	0	194,433,055	194,433,055			194,433,055	194,433,055		30-Nov-07
0	0	1,392,462	1,392,462			1,392,462	1,392,462		30-Nov-07
0	0	108,681	108,681			108,681	108,681		30-Nov-07
0	0	7,738,159	7,738,159	0	0	7,738,159	7,738,159	0	30-Nov-07
0	0	43,309,628	43,309,628			43,309,628	43,309,628		30-Nov-07
0	0	28,137,282	28,137,282			28,137,282	28,137,282		30-Nov-07
0	0	42,378,740	42,378,740			42,378,740	42,378,740		30-Nov-07
0	0	20,226,534	20,226,534			20,226,534	20,226,534		30-Nov-07
0	0	33,159,640	33,159,640			33,159,640	33,159,640		30-Nov-07
0	0	111,144,569	111,144,569			111,144,569	111,144,569		30-Nov-07
0	0	158,067,056	158,067,056			158,067,056	158,067,056		30-Nov-07
0	0	24,255,933	24,255,933			24,255,933	24,255,933		30-Nov-07
0	0	8,016,139	8,016,139			8,016,139	8,016,139		30-Nov-07
0	0	2,131,104	2,131,104			2,131,104	2,131,104		30-Nov-07
0	0	48,899,878	48,899,878			48,899,878	48,899,878		30-Nov-07
0	0	29,472,898	29,472,898			29,472,898	29,472,898		30-Nov-07
0	0	6,968,640	6,968,640			6,968,640	6,968,640		30-Nov-07
0	0	458,930,972	458,930,972			458,930,972	458,930,972		30-Nov-07
0	0	166,724,029	166,724,029			166,724,029	166,724,029		30-Nov-07
0	0	385,990,000	385,990,000	0	0	385,990,000	385,990,000	0	30-Nov-07
0	0	60,000,000	60,000,000	0	0	60,000,000	60,000,000	0	30-Nov-07
0	83,509,553	83,509,553	0	0	0	83,509,553	0	0	30-Nov-07
0	0	706,664	706,664	0	0	706,664	706,664	0	30-Nov-07
0	0	3,163,831,514	3,163,831,514	0	0	3,163,831,514	3,163,831,514	0	30-Nov-07
0	0	10,360,116	10,360,116			10,360,116	10,360,116		30-Nov-07
0	0	28,080,728	0			28,080,728	0		30-Nov-07
0	0	750,000	750,000			750,000	750,000		30-Nov-07
0	0	5,643,800	5,643,800			5,643,800	5,643,800		30-Nov-07
0	0	10,260,567	10,260,567			10,260,567	10,260,567		30-Nov-07
0	0	9,187,300	9,187,300			9,187,300	9,187,300		30-Nov-07
0	0	32,322,295	32,322,295			32,322,295	32,322,295		30-Nov-07
0	0	157,189	157,189			157,189	157,189		30-Nov-07
0	0	204,731,185	204,731,185			204,731,185	204,731,185		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	24,383,891	24,383,891			24,383,891	24,383,891		30-Nov-07
0	0	25,939,266	0			25,939,266	0		30-Nov-07
0	0	98,500,425	98,500,425			98,500,425	98,500,425		30-Nov-07
0	0	256,228,453	256,228,453	0	0	256,228,453	256,228,453	0	30-Nov-07
0	0	768,685,361	768,685,361	0	0	768,685,361	768,685,361	0	30-Nov-07
0	0	658,740,809	658,740,809	0	0	658,740,809	658,740,809	0	30-Nov-07
0	0	662	662			662	662		30-Nov-07
0	0	84,525	84,525			84,525	84,525		30-Nov-07
0	0	3,419,070	3,419,070			3,419,070	3,419,070		30-Nov-07
0	0	6,000,000	6,000,000			6,000,000	6,000,000		30-Nov-07
0	0	2,578,736	2,578,736			2,578,736	2,578,736		30-Nov-07
0	0	60,172,300	60,172,300			60,172,300	60,172,300		30-Nov-07
0	0	3,301,823	3,301,823			3,301,823	3,301,823		30-Nov-07
0	0	223,671,796	146,264,552	0	0	223,671,796	146,264,552	0	30-Nov-07
0	0	8,225,696	8,225,391			8,225,696	8,225,391		30-Nov-07
0	0	45,510,524	45,510,524			45,510,524	45,510,524		30-Nov-07
0	0	24,147,905	24,147,905			24,147,905	24,147,905		30-Nov-07
0	0	11	11			11	11		30-Nov-07
0	0	581,521,987	456,709,187			581,521,987	456,709,187		30-Nov-07
0	0	32,500	32,500			32,500	32,500		30-Nov-07
0	0	39,649,068	1,793,552			39,649,068	1,793,552		30-Nov-07
0	0	16,230,175	16,230,175			16,230,175	16,230,175		30-Nov-07
0	0	91,037,376	61,641,409			91,037,376	61,641,409		30-Nov-07
0	0	16,964	16,964			16,964	16,964		30-Nov-07
0	0	36,698	36,698			36,698	36,698		30-Nov-07
0	0	20	20			20	20		30-Nov-07
0	0	949,545	949,545			949,545	949,545		30-Nov-07
0	0	269,053,418	257,164,882			269,053,418	257,164,882		30-Nov-07
0	0	128,308,393	124,628,711			128,308,393	124,628,711		30-Nov-07
0	0	380,560,887	380,560,887			380,560,887	380,560,887		30-Nov-07
0	0	193,931,204	193,931,204			193,931,204	193,931,204		30-Nov-07
0	0	2,064,328	2,064,328	0	0	2,064,328	2,064,328	0	30-Nov-07
0	0	19,001,825	19,001,825			19,001,825	19,001,825		30-Nov-07
0	0	396,477,090	396,477,090			396,477,090	396,477,090		30-Nov-07
0	0	26,327	26,327			26,327	26,327		30-Nov-07
0	0	27,536	27,536			27,536	27,536		30-Nov-07
0	0	293,941	293,941			293,941	293,941		30-Nov-07
0	0	333,269	333,269			333,269	333,269		30-Nov-07
0	0	257,816,590	257,816,590			257,816,590	257,816,590		30-Nov-07
0	0	44	44			44	44		30-Nov-07
0	0	724,056,156	724,056,156			724,056,156	724,056,156		30-Nov-07
0	0	3,258,177	3,258,177			3,258,177	3,258,177		30-Nov-07
0	0	34,936,133	34,936,133			34,936,133	34,936,133		30-Nov-07
0	0	18,898,319	18,898,319	0	0	18,898,319	18,898,319	0	30-Nov-07
0	0	255,715,694	255,715,694			255,715,694	255,715,694		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	62,358,701	62,358,701			62,358,701	62,358,701		30-Nov-07
0	0	5,872	0			5,872	0		30-Nov-07
0	0	41,041,293	41,041,293			41,041,293	41,041,293		30-Nov-07
0	0	961	961			961	961		30-Nov-07
0	0	225,635,937	225,635,937	0	0	225,635,937	225,635,937	0	30-Nov-07
0	0	39,850,763	39,850,763	0	0	39,850,763	39,850,763	0	30-Nov-07
0	0	269,985,440	269,985,440			269,985,440	269,985,440		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	80,708	80,708			80,708	80,708		30-Nov-07
0	0	57,797,292	57,797,292			57,797,292	57,797,292		30-Nov-07
0	0	42,009,577	42,009,577			42,009,577	42,009,577		30-Nov-07
0	0	282,137,355	282,137,355			282,137,355	282,137,355		30-Nov-07
0	0	13,403,620	13,403,620			13,403,620	13,403,620		30-Nov-07
0	0	220,674,662	220,674,662			220,674,662	220,674,662		30-Nov-07
0	0	603,598,858	603,598,858			603,598,858	603,598,858		30-Nov-07
0	0	908,074,692	908,074,692			908,074,692	908,074,692		30-Nov-07
0	8,861,055	10,559,536	1,698,481	0	0	10,559,536	1,698,481	0	30-Nov-07
0	0	3,371,584	3,371,584			3,371,584	3,371,584		30-Nov-07
0	0	48,427,595	48,427,595	0	0	48,427,595	48,427,595	0	30-Nov-07
0	0	12,500,000	12,500,000			12,500,000	12,500,000		30-Nov-07
0	0	1,549,978	1,549,978			1,549,978	1,549,978		30-Nov-07
0	0	9	0			9	0		30-Nov-07
0	0	88,467	88,467			88,467	88,467		30-Nov-07
0	0	3,963,452	3,963,452			3,963,452	3,963,452		30-Nov-07
0	0	179,982,206	0			179,982,206	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	84,819,751	84,819,751			84,819,751	84,819,751		30-Nov-07
0	0	20,631	20,631			20,631	20,631		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	6,662,874	6,662,874			6,662,874	6,662,874		30-Nov-07
0	0	41,051	41,051			41,051	41,051		30-Nov-07
0	0	15,478,631	0			15,478,631	0		30-Nov-07
0	0	39,925,523	0			39,925,523	0		30-Nov-07
0	0	3,950	3,950			3,950	3,950		30-Nov-07
0	0	515,183,261	515,183,261	0	0	515,183,261	515,183,261	0	30-Nov-07
0	0	2,485,163	2,485,163			2,485,163	2,485,163		30-Nov-07
0	0	1,524,960	1,524,960			1,524,960	1,524,960		30-Nov-07
0	0	35,819,657	35,819,657			35,819,657	35,819,657		30-Nov-07
0	0	61,231,187	61,231,187			61,231,187	61,231,187		30-Nov-07
0	0	4,097,857	4,097,857			4,097,857	4,097,857		30-Nov-07
0	0	189,908	189,908			189,908	189,908		30-Nov-07
0	0	2,785,307	2,785,307			2,785,307	2,785,307		30-Nov-07
0	0	12	12			12	12		30-Nov-07
0	0	2	2			2	2		30-Nov-07
0	0	67,648,625	67,648,625			67,648,625	67,648,625		30-Nov-07
0	0	3	3			3	3		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	17	17			17	17		30-Nov-07
0	0	749,775,324	749,775,324			749,775,324	749,775,324		30-Nov-07
0	0	672,278	672,278			672,278	672,278		30-Nov-07
0	0	30,825,009	15,882,230			30,825,009	15,882,230		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,252,256	1,252,256			1,252,256	1,252,256		30-Nov-07
0	0	312,745,717	312,745,717	0	0	312,745,717	312,745,717	0	30-Nov-07
0	0	359,856,213	359,856,213			359,856,213	359,856,213		30-Nov-07
0	0	320,527,647	320,527,647			320,527,647	320,527,647		30-Nov-07
0	0	69,584,067	69,584,067			69,584,067	69,584,067		30-Nov-07
0	0	2,229,531	2,229,531			2,229,531	2,229,531		30-Nov-07
0	0	28,306	28,306			28,306	28,306		30-Nov-07
0	109,823,398	1,016,499,877	906,676,479	0	0	1,016,499,877	906,676,479	0	30-Nov-07
0	0	8,781,313	8,781,313	0	0	8,781,313	8,781,313	0	30-Nov-07
0	0	790,957,879	790,957,879	0	0	790,957,879	790,957,879	0	30-Nov-07
0	0	413,236,138	413,236,138	0	0	413,236,138	413,236,138	0	30-Nov-07
0	0	1,737,673,195	1,737,673,195	0	0	1,737,673,195	1,737,673,195	0	30-Nov-07
0	0	1,128,367,687	1,128,367,687	0	0	1,128,367,687	1,128,367,687	0	30-Nov-07
0	0	150,174,213	150,174,213	0	0	150,174,213	150,174,213	0	30-Nov-07
0	0	22,171,780	22,171,780			22,171,780	22,171,780		30-Nov-07
0	0	12,449,754	12,449,754			12,449,754	12,449,754		30-Nov-07
0	0	7,138,014	7,138,014			7,138,014	7,138,014		30-Nov-07
0	0	252,871,016	252,871,016			252,871,016	252,871,016		30-Nov-07
0	0	2,814,316	2,814,316			2,814,316	2,814,316		30-Nov-07
0	0	16,221,679	16,221,679	0	0	16,221,679	16,221,679	0	30-Nov-07
0	0	17,329,518	17,329,518			17,329,518	17,329,518		30-Nov-07
0	0	18,299,829	18,299,829			18,299,829	18,299,829		30-Nov-07
0	0	51,590,314	51,590,314	0	0	51,590,314	51,590,314	0	30-Nov-07
0	0	198,878,342	198,878,342	0	0	198,878,342	198,878,342	0	30-Nov-07
0	0	239,691,896	239,691,896	0	0	239,691,896	239,691,896	0	30-Nov-07
0	0	253,285,386	253,285,386			253,285,386	253,285,386		30-Nov-07
0	0	210,343,903	210,343,903	0	0	210,343,903	210,343,903	0	30-Nov-07
0	0	4,951,078	4,951,078			4,951,078	4,951,078		30-Nov-07
0	0	41,884,458	41,884,458			41,884,458	41,884,458		30-Nov-07
0	0	228,580,761	228,580,761			228,580,761	228,580,761		30-Nov-07
0	0	4,456,278	4,456,278			4,456,278	4,456,278		30-Nov-07
0	0	380,729	380,729			380,729	380,729		30-Nov-07
0	0	283	283			283	283		30-Nov-07
0	0	58,971	58,971			58,971	58,971		30-Nov-07
0	0	4,775	4,775			4,775	4,775		30-Nov-07
0	0	2	2			2	2		30-Nov-07
0	0	55,879	55,879			55,879	55,879		30-Nov-07
0	0	7,028,728	7,028,728			7,028,728	7,028,728		30-Nov-07
0	0	20,992,654	20,992,654			20,992,654	20,992,654		30-Nov-07
0	0	1,769,835	1,769,835			1,769,835	1,769,835		30-Nov-07
0	0	4,744,419	4,744,419			4,744,419	4,744,419		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,171,842	1,171,842			1,171,842	1,171,842		30-Nov-07
0	0	35,660,067	35,660,067			35,660,067	35,660,067		30-Nov-07
0	0	4,348,905	4,348,905			4,348,905	4,348,905		30-Nov-07
0	0	4,142,737	4,142,737			4,142,737	4,142,737		30-Nov-07
0	0	1	1			1	1		30-Nov-07
0	0	7,442	7,442			7,442	7,442		30-Nov-07
0	0	18,509,831	18,509,831			18,509,831	18,509,831		30-Nov-07
0	0	614,250	614,250			614,250	614,250		30-Nov-07
0	0	208,997	208,997			208,997	208,997		30-Nov-07
0	0	530,590	530,590			530,590	530,590		30-Nov-07
0	0	14,610,549	14,610,549			14,610,549	14,610,549		30-Nov-07
0	0	2,890	2,890			2,890	2,890		30-Nov-07
0	0	21,197,985	21,197,985			21,197,985	21,197,985		30-Nov-07
0	0	1,699,431	1,699,431			1,699,431	1,699,431		30-Nov-07
0	0	116,210,895	116,210,895			116,210,895	116,210,895		30-Nov-07
0	0	899,731,438	899,731,438			899,731,438	899,731,438		30-Nov-07
0	0	100,644,407	0			100,644,407	0		30-Nov-07
0	0	35,661,513	35,661,513			35,661,513	35,661,513		30-Nov-07
0	0	73,767,505	73,767,505			73,767,505	73,767,505		30-Nov-07
0	0	30,314	30,314			30,314	30,314		30-Nov-07
0	0	2	2			2	2		30-Nov-07
0	0	267	267			267	267		30-Nov-07
0	0	6,707	6,707			6,707	6,707		30-Nov-07
0	0	-18	-18	0	0	-18	-18	0	30-Nov-07
0	0	108,136	108,136			108,136	108,136		30-Nov-07
0	0	28,729,413	28,729,413			28,729,413	28,729,413		30-Nov-07
0	0	263,186	263,186			263,186	263,186		30-Nov-07
0	0	1,174,462	1,174,462			1,174,462	1,174,462		30-Nov-07
0	0	526,042,426	526,042,426			526,042,426	526,042,426		30-Nov-07
0	0	3,864	3,864			3,864	3,864		30-Nov-07
0	0	74,492,476	74,492,476			74,492,476	74,492,476		30-Nov-07
0	0	15,511,483	15,511,470			15,511,483	15,511,470		30-Nov-07
0	0	23,874,436	23,874,436			23,874,436	23,874,436		30-Nov-07
0	0	1,042,637,221	1,042,637,221			1,042,637,221	1,042,637,221		30-Nov-07
0	0	924,722	924,722			924,722	924,722		30-Nov-07
0	0	23,541,413	23,541,413			23,541,413	23,541,413		30-Nov-07
0	0	16,735,878	16,735,878			16,735,878	16,735,878		30-Nov-07
0	0	44,352,929	44,352,929			44,352,929	44,352,929		30-Nov-07
0	0	159,021,276	159,021,276			159,021,276	159,021,276		30-Nov-07
0	0	1,655,271,468	1,655,271,468			1,655,271,468	1,655,271,468		30-Nov-07
0	0	446,500,510	446,500,510	0	0	446,500,510	446,500,510	0	30-Nov-07
0	0	3,401,709	3,401,709			3,401,709	3,401,709		30-Nov-07
0	0	107,157	107,157			107,157	107,157		30-Nov-07
0	0	98,278	98,278			98,278	98,278		30-Nov-07
0	0	16,357,927	16,357,927			16,357,927	16,357,927		30-Nov-07
0	0	604,196,337	604,196,337			604,196,337	604,196,337		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,163,132,135	0	51,625,000,000	45,000,000,000	-50,461,867,865	-45,000,000,000	0	30-Nov-07
0	0	4,800,636,805	4,800,636,805	0	0	4,800,636,805	4,800,636,805	0	30-Nov-07
0	0	63,192,577	63,192,577	0	0	63,192,577	63,192,577	0	30-Nov-07
0	0	156,286,803	156,286,803			156,286,803	156,286,803		30-Nov-07
0	0	162,726,000	162,726,000			162,726,000	162,726,000		30-Nov-07
0	0	79,218,221	79,218,221			79,218,221	79,218,221		30-Nov-07
0	0	1,821,269	1,821,269			1,821,269	1,821,269		30-Nov-07
0	0	16,006,781	16,006,781			16,006,781	16,006,781		30-Nov-07
0	0	73,151	73,151			73,151	73,151		30-Nov-07
0	0	11,982,163	11,982,163			11,982,163	11,982,163		30-Nov-07
0	0	68,443,728	68,443,728	0	0	68,443,728	68,443,728	0	30-Nov-07
0	0	3,543,838	3,543,838			3,543,838	3,543,838		30-Nov-07
0	0	1,714,793	1,714,793			1,714,793	1,714,793		30-Nov-07
0	0	175,246	175,246			175,246	175,246		30-Nov-07
0	0	519,181,102	519,181,102			519,181,102	519,181,102		30-Nov-07
0	0	3,399,713	3,399,713			3,399,713	3,399,713		30-Nov-07
0	0	31,134	31,134			31,134	31,134		30-Nov-07
0	0	83,754,099	83,754,099			83,754,099	83,754,099		30-Nov-07
0	0	442,259,024	442,259,024			442,259,024	442,259,024		30-Nov-07
0	0	2	2			2	2		30-Nov-07
0	0	126,432,081	126,432,081			126,432,081	126,432,081		30-Nov-07
0	0	73,416	73,416			73,416	73,416		30-Nov-07
0	0	28,546,995	28,546,995			28,546,995	28,546,995		30-Nov-07
0	0	1,990,303	1,990,303			1,990,303	1,990,303		30-Nov-07
0	0	217,814	217,814			217,814	217,814		30-Nov-07
0	0	10,925	10,925			10,925	10,925		30-Nov-07
0	0	408,321,473	408,321,473			408,321,473	408,321,473		30-Nov-07
0	0	3,773,728	3,773,728			3,773,728	3,773,728		30-Nov-07
0	0	11,995,368	11,995,368			11,995,368	11,995,368		30-Nov-07
0	0	444,358,758	444,358,758			444,358,758	444,358,758		30-Nov-07
0	0	691,808	691,808			691,808	691,808		30-Nov-07
0	0	1,155,262	1,155,262			1,155,262	1,155,262		30-Nov-07
0	0	14,608,821	14,608,821			14,608,821	14,608,821		30-Nov-07
0	0	1,777,963	1,777,963			1,777,963	1,777,963		30-Nov-07
0	0	115,809,828	115,809,828			115,809,828	115,809,828		30-Nov-07
0	0	154,182,227	154,182,227			154,182,227	154,182,227		30-Nov-07
0	0	4,355,362	4,355,362			4,355,362	4,355,362		30-Nov-07
0	0	212,292	212,292			212,292	212,292		30-Nov-07
0	0	15,500,077	15,500,077			15,500,077	15,500,077		30-Nov-07
0	0	159,216,897	159,216,897			159,216,897	159,216,897		30-Nov-07
0	0	370,603,273	370,603,273	0	0	370,603,273	370,603,273	0	30-Nov-07
0	0	3,088	3,088			3,088	3,088		30-Nov-07
0	0	55,785,589	55,288,753	0	0	55,785,589	55,288,753	0	30-Nov-07
0	0	1,824	1,824			1,824	1,824		30-Nov-07
0	0	205,077,818	205,077,818			205,077,818	205,077,818		30-Nov-07
0	0	542,021,864	542,021,864	0	0	542,021,864	542,021,864	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	10,180,549	10,180,549			10,180,549	10,180,549		30-Nov-07
0	0	12,396,886	12,396,886			12,396,886	12,396,886		30-Nov-07
0	0	78,137,197	78,137,197			78,137,197	78,137,197		30-Nov-07
0	0	245,223,681	245,223,681			245,223,681	245,223,681		30-Nov-07
0	0	449,569,416	449,569,416			449,569,416	449,569,416		30-Nov-07
0	0	90,811,629	90,811,629			90,811,629	90,811,629		30-Nov-07
0	0	1	1			1	1		30-Nov-07
0	0	801,931,973	801,931,973			801,931,973	801,931,973		30-Nov-07
0	0	113,452,286	113,452,286			113,452,286	113,452,286		30-Nov-07
0	0	41,524,429	41,524,429			41,524,429	41,524,429		30-Nov-07
0	0	106,837,008	106,837,008			106,837,008	106,837,008		30-Nov-07
0	0	354,885,231	354,885,231			354,885,231	354,885,231		30-Nov-07
0	0	409,791,294	409,791,294			409,791,294	409,791,294		30-Nov-07
0	0	56,933,606	56,933,606			56,933,606	56,933,606		30-Nov-07
0	0	2,948,208	2,948,208			2,948,208	2,948,208		30-Nov-07
0	0	233,393,503	233,393,503			233,393,503	233,393,503		30-Nov-07
0	0	33,484,504	33,484,504			33,484,504	33,484,504		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	12,504	12,504			12,504	12,504		30-Nov-07
0	0	211,167,149	211,167,149			211,167,149	211,167,149		30-Nov-07
0	0	71,845,998	71,845,998			71,845,998	71,845,998		30-Nov-07
0	0	268,261,397	268,261,397			268,261,397	268,261,397		30-Nov-07
0	0	413	413			413	413		30-Nov-07
0	0	138,918,058	138,918,058			138,918,058	138,918,058		30-Nov-07
0	0	35,898,681	35,898,681			35,898,681	35,898,681		30-Nov-07
0	0	289,057,565	289,057,565			289,057,565	289,057,565		30-Nov-07
0	0	24,679,230	24,679,230			24,679,230	24,679,230		30-Nov-07
0	0	918	918			918	918		30-Nov-07
0	0	201	201			201	201		30-Nov-07
0	0	3,403	3,403			3,403	3,403		30-Nov-07
0	0	2,463,307	2,463,307			2,463,307	2,463,307		30-Nov-07
0	0	100	100			100	100		30-Nov-07
0	0	76,914,050	76,914,050			76,914,050	76,914,050		30-Nov-07
0	0	18,844,903	18,844,903			18,844,903	18,844,903		30-Nov-07
0	0	215,299,083	108,865,704			215,299,083	108,865,704		30-Nov-07
0	0	39,787,438	39,787,438			39,787,438	39,787,438		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	285,273,242	285,273,242			285,273,242	285,273,242		30-Nov-07
0	0	3	3			3	3		30-Nov-07
0	0	101,066,840	101,066,840			101,066,840	101,066,840		30-Nov-07
0	0	2,283,010	2,283,010			2,283,010	2,283,010		30-Nov-07
0	0	188,011,642	188,011,642			188,011,642	188,011,642		30-Nov-07
0	0	14,156	14,156			14,156	14,156		30-Nov-07
0	0	11	11			11	11		30-Nov-07
0	0	645,225	645,225			645,225	645,225		30-Nov-07
0	0	200	200			200	200		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	652,821	652,821			652,821	652,821		30-Nov-07
0	0	70,363	70,363			70,363	70,363		30-Nov-07
0	0	74	74			74	74		30-Nov-07
0	0	47,657,876	47,657,876			47,657,876	47,657,876		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,840,052,533	1,839,911,858			1,840,052,533	1,839,911,858		30-Nov-07
0	0	9,595,082	9,595,082			9,595,082	9,595,082		30-Nov-07
0	0	150,690,177	150,690,177			150,690,177	150,690,177		30-Nov-07
0	0	541,867	541,867			541,867	541,867		30-Nov-07
0	0	81,521,920	81,521,920			81,521,920	81,521,920		30-Nov-07
0	0	16,676,732	16,676,732			16,676,732	16,676,732		30-Nov-07
0	0	17,435,048	17,435,048			17,435,048	17,435,048		30-Nov-07
0	0	35,648,187	35,648,187			35,648,187	35,648,187		30-Nov-07
0	0	331,748,006	319,490,842			331,748,006	319,490,842		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	653,301,579	653,301,579			653,301,579	653,301,579		30-Nov-07
0	0	48,607,312	48,607,312			48,607,312	48,607,312		30-Nov-07
0	0	8,196	8,194			8,196	8,194		30-Nov-07
0	0	135,963,774	135,963,774			135,963,774	135,963,774		30-Nov-07
0	0	268,670,488	268,670,488	0	0	268,670,488	268,670,488	0	30-Nov-07
0	0	1,586	1,586			1,586	1,586		30-Nov-07
0	0	217,651	217,651			217,651	217,651		30-Nov-07
0	0	2,513,045	2,513,045			2,513,045	2,513,045		30-Nov-07
0	0	22,624,440	22,624,440	0	0	22,624,440	22,624,440	0	30-Nov-07
0	0	1,520,000	1,520,000			1,520,000	1,520,000		30-Nov-07
0	0	8,074,070	8,074,070			8,074,070	8,074,070		30-Nov-07
0	0	15,537,469	15,537,469			15,537,469	15,537,469		30-Nov-07
0	0	176,346,155	176,346,155	0	0	176,346,155	176,346,155	0	30-Nov-07
0	0	270,354,567	270,354,567			270,354,567	270,354,567		30-Nov-07
0	0	1,423,346	1,423,346			1,423,346	1,423,346		30-Nov-07
0	0	632,872,984	632,872,984			632,872,984	632,872,984		30-Nov-07
0	0	190,869,527	190,869,527			190,869,527	190,869,527		30-Nov-07
0	0	52,623,689	52,623,689	0	0	52,623,689	52,623,689	0	30-Nov-07
0	0	2,595,816	2,595,816			2,595,816	2,595,816		30-Nov-07
0	0	8,014,875	8,014,875			8,014,875	8,014,875		30-Nov-07
0	0	1,574,773,677	1,574,773,677			1,574,773,677	1,574,773,677		30-Nov-07
0	0	198,550	198,550			198,550	198,550		30-Nov-07
0	0	51	51			51	51		30-Nov-07
0	0	1,500,000	1,500,000	0	0	1,500,000	1,500,000	0	30-Nov-07
0	0	160,818,022	0			160,818,022	0		30-Nov-07
0	0	90,642	0			90,642	0		30-Nov-07
0	0	121,236,710	121,236,710	0	0	121,236,710	121,236,710	0	30-Nov-07
0	0	255,811,485	0			255,811,485	0		30-Nov-07
0	0	10,081,970	10,081,970	0	0	10,081,970	10,081,970	0	30-Nov-07
0	0	20,788,877	0			20,788,877	0		30-Nov-07
0	0	413,849	413,849	0	0	413,849	413,849	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	4,599,886	4,599,886	0	0	4,599,886	4,599,886	0	30-Nov-07
0	0	1,736,454	0			1,736,454	0		30-Nov-07
0	0	29,972,571	29,972,571	0	0	29,972,571	29,972,571	0	30-Nov-07
0	0	56,586,864	56,586,864	0	0	56,586,864	56,586,864	0	30-Nov-07
0	0	2,668,837	0			2,668,837	0		30-Nov-07
0	0	7,786,286	7,786,286			7,786,286	7,786,286		30-Nov-07
0	0	1	1			1	1		30-Nov-07
0	0	5,009,693	5,009,693			5,009,693	5,009,693		30-Nov-07
0	0	12,500,000	12,500,000			12,500,000	12,500,000		30-Nov-07
0	0	600,871,084	600,871,084			600,871,084	600,871,084		30-Nov-07
0	0	646,333	646,333	0	0	646,333	646,333	0	30-Nov-07
0	0	5,118,222	5,118,222			5,118,222	5,118,222		30-Nov-07
0	0	916,313	916,313			916,313	916,313		30-Nov-07
0	0	1	1			1	1		30-Nov-07
0	45,389,447	102,085,559	56,696,112	0	0	102,085,559	56,696,112	0	30-Nov-07
0	0	52,413,111	52,413,111			52,413,111	52,413,111		30-Nov-07
0	0	75,032,208	75,032,208			75,032,208	75,032,208		30-Nov-07
0	0	17,131,408	17,131,408			17,131,408	17,131,408		30-Nov-07
0	0	4,214,046	4,214,046			4,214,046	4,214,046		30-Nov-07
0	0	2	2			2	2		30-Nov-07
0	0	895,879	895,879			895,879	895,879		30-Nov-07
0	0	2,058,895,298	2,053,898,591	0	0	2,058,895,298	2,053,898,591	0	30-Nov-07
0	0	0	0	1,550,000,000	1,500,000,000	-1,550,000,000	-1,500,000,000	0	30-Nov-07
0	0	46,214,245	46,214,245	0	0	46,214,245	46,214,245	0	30-Nov-07
0	0	164,303	164,303			164,303	164,303		30-Nov-07
0	0	-1,227,821	-1,227,821	0	0	-1,227,821	-1,227,821	0	30-Nov-07
0	0	28,347,551	27,889,548			28,347,551	27,889,548		30-Nov-07
0	0	6,387,895	6,387,895			6,387,895	6,387,895		30-Nov-07
0	0	974,843	974,843			974,843	974,843		30-Nov-07
0	0	0	0	91,000,000	0	-91,000,000	0	0	30-Nov-07
0	0	89,078,620	89,078,620	0	0	89,078,620	89,078,620	0	30-Nov-07
0	0	9,018,750	0	0	0	9,018,750	0	0	30-Nov-07
0	0	406,121,679	406,121,679			406,121,679	406,121,679		30-Nov-07
0	0	0	0	1,000,000,000	1,000,000,000	-1,000,000,000	-1,000,000,000	0	30-Nov-07
0	0	8,376,959	8,376,959			8,376,959	8,376,959		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	79,943,049	79,943,049			79,943,049	79,943,049		30-Nov-07
0	0	6,523,668	6,523,668			6,523,668	6,523,668		30-Nov-07
0	0	182,674,904	182,674,904			182,674,904	182,674,904		30-Nov-07
0	0	75,393,862	0			75,393,862	0		30-Nov-07
0	0	35,457,384	35,457,384	0	0	35,457,384	35,457,384	0	30-Nov-07
0	0	4,097,706	4,097,706	0	0	4,097,706	4,097,706	0	30-Nov-07
0	0	148,315,004	6,365,060			148,315,004	6,365,060		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	80,561,405	17,965,844			80,561,405	17,965,844		30-Nov-07
0	0	-54,548	-54,548	0	0	-54,548	-54,548	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,252,510,647	338,807,662			1,252,510,647	338,807,662		30-Nov-07
0	0	192,519,266	50,464,010			192,519,266	50,464,010		30-Nov-07
0	0	2,631,846,283	1,367,602,666	0	0	2,631,846,283	1,367,602,666	0	30-Nov-07
0	0	23,083,935	23,083,935			23,083,935	23,083,935		30-Nov-07
0	0	516,756,764	170,152,882			516,756,764	170,152,882		30-Nov-07
0	0	3,323,597,399	1,368,726,709			3,323,597,399	1,368,726,709		30-Nov-07
0	0	100,104,766	100,104,766			100,104,766	100,104,766		30-Nov-07
0	0	871,562,195	419,046,183			871,562,195	419,046,183		30-Nov-07
0	0	5,477,883,312	2,156,789,815			5,477,883,312	2,156,789,815		30-Nov-07
0	0	9,640,283	9,640,283			9,640,283	9,640,283		30-Nov-07
0	0	549,085,346	457,072,220			549,085,346	457,072,220		30-Nov-07
0	0	115,202,444	24,680,120			115,202,444	24,680,120		30-Nov-07
0	0	303,524,802	18,157,030			303,524,802	18,157,030		30-Nov-07
0	0	70,399,149	70,399,149	0	0	70,399,149	70,399,149	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	-630,952,850	-630,952,850	0	0	-630,952,850	-630,952,850	0	30-Nov-07
0	0	0	0	16,000,000,000	7,000,000,000	-16,000,000,000	-7,000,000,000	0	30-Nov-07
0	0	-9,018,750	0	0	0	-9,018,750	0	0	30-Nov-07
0	0	2,890,191	2,890,191	0	0	2,890,191	2,890,191	0	30-Nov-07
0	0	202,127,862	202,127,862			202,127,862	202,127,862		30-Nov-07
0	0	21,599,620	21,599,620			21,599,620	21,599,620		30-Nov-07
0	0	720,325	720,325			720,325	720,325		30-Nov-07
0	0	31,923,105	31,923,105			31,923,105	31,923,105		30-Nov-07
0	0	1,540,596	1,540,596			1,540,596	1,540,596		30-Nov-07
0	0	68,191,018	68,191,018			68,191,018	68,191,018		30-Nov-07
0	0	292,395,280	204,788,485			292,395,280	204,788,485		30-Nov-07
0	0	23,591,067	23,591,067	0	0	23,591,067	23,591,067	0	30-Nov-07
0	0	18,037,501	0			18,037,501	0		30-Nov-07
0	0	15,321,954	0			15,321,954	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	13,626,469	7,876,657			13,626,469	7,876,657		30-Nov-07
0	0	37,247	37,247			37,247	37,247		30-Nov-07
0	0	-274,673,336	-274,673,336	0	0	-274,673,336	-274,673,336	0	30-Nov-07
0	0	313,942,056	313,942,056	0	0	313,942,056	313,942,056	0	30-Nov-07
0	0	50,079,784	50,079,784	0	0	50,079,784	50,079,784	0	30-Nov-07
0	0	32,240,712	32,240,712	0	0	32,240,712	32,240,712	0	30-Nov-07
0	0	77,212,051	50,170,579	0	0	77,212,051	50,170,579	0	30-Nov-07
0	0	170,843,069	160,567,995			170,843,069	160,567,995		30-Nov-07
0	0	6,367,631	0			6,367,631	0		30-Nov-07
0	0	5,801,475	5,801,475			5,801,475	5,801,475		30-Nov-07
0	0	25,615,139	22,877,618			25,615,139	22,877,618		30-Nov-07
0	0	20,340,628	20,340,628	0	0	20,340,628	20,340,628	0	30-Nov-07
0	0	17	17			17	17		30-Nov-07
0	0	6,485,455	6,485,455			6,485,455	6,485,455		30-Nov-07
0	0	2,732,262	2,732,262			2,732,262	2,732,262		30-Nov-07
0	0	8	8			8	8		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	4,865,351	4,865,351			4,865,351	4,865,351		30-Nov-07
0	0	107,075,966	93,877,403			107,075,966	93,877,403		30-Nov-07
0	0	39,227,082	29,846,489			39,227,082	29,846,489		30-Nov-07
0	0	355,153	355,153			355,153	355,153		30-Nov-07
0	0	60,397,760	39,399,821			60,397,760	39,399,821		30-Nov-07
0	0	4,868,211	4,868,211			4,868,211	4,868,211		30-Nov-07
0	0	4,295,417	4,295,417			4,295,417	4,295,417		30-Nov-07
0	0	5,326,086	5,326,086			5,326,086	5,326,086		30-Nov-07
0	0	1,332,256	0			1,332,256	0		30-Nov-07
0	0	28,777,500	28,777,500	0	0	28,777,500	28,777,500	0	30-Nov-07
0	0	31,400,299	20,527,181	0	0	31,400,299	20,527,181	0	30-Nov-07
0	0	337,236	337,236	0	0	337,236	337,236	0	30-Nov-07
0	0	23,710	23,710			23,710	23,710		30-Nov-07
0	0	2,971,980	2,971,980			2,971,980	2,971,980		30-Nov-07
0	0	488,793	488,793			488,793	488,793		30-Nov-07
0	0	11,350,958	11,350,958			11,350,958	11,350,958		30-Nov-07
0	0	0	0	1,620,000,000	1,100,000,000	-1,620,000,000	-1,100,000,000	0	30-Nov-07
0	0	-1,404,619	-1,404,619	0	0	-1,404,619	-1,404,619	0	30-Nov-07
0	0	30,217,704	30,217,704	0	0	30,217,704	30,217,704	0	30-Nov-07
0	0	6,288,044	6,288,044			6,288,044	6,288,044		30-Nov-07
0	0	20,000,000	20,000,000	0	0	20,000,000	20,000,000	0	30-Nov-07
0	0	100,296,332	100,296,332			100,296,332	100,296,332		30-Nov-07
0	0	3,206,096	3,206,096			3,206,096	3,206,096		30-Nov-07
0	0	2,022,551	2,022,551			2,022,551	2,022,551		30-Nov-07
0	0	25,646,236	25,646,236			25,646,236	25,646,236		30-Nov-07
0	0	132,189,503	132,189,503	0	0	132,189,503	132,189,503	0	30-Nov-07
0	0	92,597,258	82,181,102			92,597,258	82,181,102		30-Nov-07
0	0	30,382,503	22,306,978			30,382,503	22,306,978		30-Nov-07
0	0	43,045,112	39,085,039			43,045,112	39,085,039		30-Nov-07
0	0	49,999	49,999			49,999	49,999		30-Nov-07
0	0	8,661,956	8,661,956			8,661,956	8,661,956		30-Nov-07
0	0	1,281,409	1,281,409	0	0	1,281,409	1,281,409	0	30-Nov-07
0	0	1,421,764	1,421,764	0	0	1,421,764	1,421,764	0	30-Nov-07
0	0	511,692	511,692	0	0	511,692	511,692	0	30-Nov-07
0	0	4,846,078	4,846,078	0	0	4,846,078	4,846,078	0	30-Nov-07
0	0	605	605	0	0	605	605	0	30-Nov-07
0	0	-32,240,712	-32,240,712	0	0	-32,240,712	-32,240,712	0	30-Nov-07
0	0	0	0	2,500,000,000	2,500,000,000	-2,500,000,000	-2,500,000,000	0	30-Nov-07
0	0	167,928,654	167,928,654	0	0	167,928,654	167,928,654	0	30-Nov-07
0	0	319,340	319,340	0	0	319,340	319,340	0	30-Nov-07
0	0	43,199,703	43,199,703	0	0	43,199,703	43,199,703	0	30-Nov-07
0	0	1,981,001	1,981,001	0	0	1,981,001	1,981,001	0	30-Nov-07
0	0	15,127,974	15,127,974	0	0	15,127,974	15,127,974	0	30-Nov-07
0	0	12,229,929	12,229,929	0	0	12,229,929	12,229,929	0	30-Nov-07
0	0	4,213,733	4,213,733	0	0	4,213,733	4,213,733	0	30-Nov-07
0	0	190,996	190,996	0	0	190,996	190,996	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	54,682,290	54,682,290			54,682,290	54,682,290		30-Nov-07
0	0	218	218			218	218		30-Nov-07
0	0	144,000	144,000			144,000	144,000		30-Nov-07
0	0	2,374,917	2,374,917			2,374,917	2,374,917		30-Nov-07
0	0	149,636,934	149,636,934			149,636,934	149,636,934		30-Nov-07
0	0	24,041,198	24,041,198			24,041,198	24,041,198		30-Nov-07
0	0	174,951,100	174,951,100			174,951,100	174,951,100		30-Nov-07
0	0	76,917,620	76,917,620			76,917,620	76,917,620		30-Nov-07
0	0	32,660,044	32,660,044			32,660,044	32,660,044		30-Nov-07
0	0	153,681,559	153,681,559			153,681,559	153,681,559		30-Nov-07
0	0	45,244,310	41,003,889			45,244,310	41,003,889		30-Nov-07
0	0	10,001,028	10,001,028			10,001,028	10,001,028		30-Nov-07
0	0	28,699,396	28,699,396			28,699,396	28,699,396		30-Nov-07
0	0	283,655,805	283,655,805			283,655,805	283,655,805		30-Nov-07
0	0	109,419	109,419			109,419	109,419		30-Nov-07
0	0	2,123,500	2,123,500			2,123,500	2,123,500		30-Nov-07
0	0	5,662,360	5,662,360			5,662,360	5,662,360		30-Nov-07
0	0	25,043,940	25,043,940			25,043,940	25,043,940		30-Nov-07
0	0	4,557,421	4,557,421			4,557,421	4,557,421		30-Nov-07
0	0	1,727,097	1,727,097			1,727,097	1,727,097		30-Nov-07
0	0	49,476	49,476			49,476	49,476		30-Nov-07
0	0	10,406,213	10,406,213			10,406,213	10,406,213		30-Nov-07
0	0	2,188	2,188			2,188	2,188		30-Nov-07
0	0	755,957	755,957			755,957	755,957		30-Nov-07
0	0	10	10			10	10		30-Nov-07
0	0	8	8			8	8		30-Nov-07
0	0	914,477	914,477			914,477	914,477		30-Nov-07
0	0	22	22			22	22		30-Nov-07
0	0	261,855,628	261,855,628			261,855,628	261,855,628		30-Nov-07
0	0	7,799,302	7,799,302			7,799,302	7,799,302		30-Nov-07
0	0	68	68			68	68		30-Nov-07
0	0	2,142,965	2,142,965			2,142,965	2,142,965		30-Nov-07
0	0	3,314	3,314			3,314	3,314		30-Nov-07
0	0	5	5			5	5		30-Nov-07
0	0	8	8			8	8		30-Nov-07
0	0	4	4			4	4		30-Nov-07
0	0	26,519,761	26,519,761			26,519,761	26,519,761		30-Nov-07
0	0	17,537,026	17,537,026			17,537,026	17,537,026		30-Nov-07
0	0	15,622	15,622			15,622	15,622		30-Nov-07
0	0	55,583	55,583			55,583	55,583		30-Nov-07
0	0	114,053,365	76,862,498			114,053,365	76,862,498		30-Nov-07
0	0	114,262,207	89,518,883			114,262,207	89,518,883		30-Nov-07
0	0	134,257	134,257			134,257	134,257		30-Nov-07
0	0	17,885,136	17,885,136	0	0	17,885,136	17,885,136	0	30-Nov-07
0	0	149,354	149,354	0	0	149,354	149,354	0	30-Nov-07
0	0	288,330,614	288,330,614	0	0	288,330,614	288,330,614	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,161,138	1,161,138	0	0	1,161,138	1,161,138	0	30-Nov-07
0	0	346,908	346,908	0	0	346,908	346,908	0	30-Nov-07
0	0	148,562,751	148,562,751	0	0	148,562,751	148,562,751	0	30-Nov-07
0	0	484,884	484,884	0	0	484,884	484,884	0	30-Nov-07
0	0	493,215	493,215	0	0	493,215	493,215	0	30-Nov-07
0	0	1,534,387	1,534,387	0	0	1,534,387	1,534,387	0	30-Nov-07
0	0	37,856	37,856	0	0	37,856	37,856	0	30-Nov-07
0	0	116,846	116,846	0	0	116,846	116,846	0	30-Nov-07
0	0	8,203,122	8,203,122			8,203,122	8,203,122		30-Nov-07
0	0	28,278,495	28,278,495			28,278,495	28,278,495		30-Nov-07
0	0	192,386,601	192,386,601			192,386,601	192,386,601		30-Nov-07
0	0	3	3			3	3		30-Nov-07
0	0	16	16			16	16		30-Nov-07
0	0	6,829,463	6,829,463			6,829,463	6,829,463		30-Nov-07
0	0	168,279,059	168,279,059			168,279,059	168,279,059		30-Nov-07
0	0	39,269,989	39,269,989			39,269,989	39,269,989		30-Nov-07
0	0	78,213,860	78,213,860			78,213,860	78,213,860		30-Nov-07
0	0	367,829,073	367,829,073	0	0	367,829,073	367,829,073	0	30-Nov-07
0	0	5,290,690	5,290,690			5,290,690	5,290,690		30-Nov-07
0	0	3,636,438,409	3,636,438,409			3,636,438,409	3,636,438,409		30-Nov-07
0	0	54,482	54,482			54,482	54,482		30-Nov-07
0	0	39,903,696	39,903,696			39,903,696	39,903,696		30-Nov-07
0	0	992,049,712	992,049,713	0	0	992,049,712	992,049,713	0	30-Nov-07
0	0	25,038,889	25,038,889			25,038,889	25,038,889		30-Nov-07
0	0	104,913,153	104,913,153	0	0	104,913,153	104,913,153	0	30-Nov-07
0	0	-653,145	-653,145	0	0	-653,145	-653,145	0	30-Nov-07
0	0	-106,956,286	-106,956,286	0	0	-106,956,286	-106,956,286	0	30-Nov-07
0	0	33,483,958	33,483,958	0	0	33,483,958	33,483,958	0	30-Nov-07
0	0	49,853,178	49,853,178	0	0	49,853,178	49,853,178	0	30-Nov-07
0	0	21,845,971	21,845,971			21,845,971	21,845,971		30-Nov-07
0	0	320,473,673	320,473,674	0	0	320,473,673	320,473,674	0	30-Nov-07
0	0	145,558,263	145,558,263			145,558,263	145,558,263		30-Nov-07
0	0	350,280,173	350,280,174	0	0	350,280,173	350,280,174	0	30-Nov-07
0	0	4,398,286	4,398,286	0	0	4,398,286	4,398,286	0	30-Nov-07
0	0	0	0	7,000,000,000	7,000,000,000	-7,000,000,000	-7,000,000,000	0	30-Nov-07
0	0	374,712,280	374,712,280			374,712,280	374,712,280		30-Nov-07
0	0	62,950,299	62,950,299			62,950,299	62,950,299		30-Nov-07
0	0	5,102,827	5,102,827			5,102,827	5,102,827		30-Nov-07
0	0	66,298,240	66,298,240	0	0	66,298,240	66,298,240	0	30-Nov-07
0	0	344,651,877	344,651,877	0	0	344,651,877	344,651,877	0	30-Nov-07
0	0	1,850,525	1,850,525			1,850,525	1,850,525		30-Nov-07
0	0	1,563,915,289	1,563,915,289			1,563,915,289	1,563,915,289		30-Nov-07
0	0	457,524	457,524			457,524	457,524		30-Nov-07
0	0	160,432,910	160,432,910	0	0	160,432,910	160,432,910	0	30-Nov-07
0	0	224,127,318	224,127,318	0	0	224,127,318	224,127,318	0	30-Nov-07
0	0	51,459,950	51,459,950			51,459,950	51,459,950		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	172,389,990	172,389,990			172,389,990	172,389,990		30-Nov-07
0	0	10,528,610	10,528,610	0	0	10,528,610	10,528,610	0	30-Nov-07
0	0	-27,423,768	-27,423,768	0	0	-27,423,768	-27,423,768	0	30-Nov-07
0	0	945,404,404	945,404,404			945,404,404	945,404,404		30-Nov-07
0	0	5,677,567	5,677,567			5,677,567	5,677,567		30-Nov-07
0	0	0	0	2,000,000,000	2,000,000,000	-2,000,000,000	-2,000,000,000	0	30-Nov-07
0	0	221,304,927	221,304,927			221,304,927	221,304,927		30-Nov-07
0	0	88,690,526	88,690,526	0	0	88,690,526	88,690,526	0	30-Nov-07
0	0	43,336,041	43,336,041			43,336,041	43,336,041		30-Nov-07
0	0	128,324,627	128,324,627			128,324,627	128,324,627		30-Nov-07
0	0	6,020,833	6,020,833			6,020,833	6,020,833		30-Nov-07
0	0	0	0	4,000,000,000	4,000,000,000	-4,000,000,000	-4,000,000,000	0	30-Nov-07
0	0	3,095,273	3,095,273			3,095,273	3,095,273		30-Nov-07
0	0	-1,042,199,254	-1,032,205,842	0	0	-1,042,199,254	-1,032,205,842	0	30-Nov-07
0	0	16,655,688	0			16,655,688	0		30-Nov-07
0	0	22,688,598	22,688,598			22,688,598	22,688,598		30-Nov-07
0	0	50	50			50	50		30-Nov-07
0	0	1,598,930	1,598,930	0	0	1,598,930	1,598,930	0	30-Nov-07
0	0	9,488,013	9,488,013	0	0	9,488,013	9,488,013	0	30-Nov-07
0	0	91,854,923	91,854,923	0	0	91,854,923	91,854,923	0	30-Nov-07
0	0	1,020,214	1,020,214			1,020,214	1,020,214		30-Nov-07
0	0	1,673,976	1,673,976			1,673,976	1,673,976		30-Nov-07
0	0	2,353,550	2,353,550			2,353,550	2,353,550		30-Nov-07
0	0	1,497,798,825	1,497,798,825	0	0	1,497,798,825	1,497,798,825	0	30-Nov-07
0	0	928,490,146	928,490,146	0	0	928,490,146	928,490,146	0	30-Nov-07
0	0	6,618,045	6,618,045			6,618,045	6,618,045		30-Nov-07
0	0	101,135,253	101,135,253	0	0	101,135,253	101,135,253	0	30-Nov-07
0	0	448,589,938	448,589,938			448,589,938	448,589,938		30-Nov-07
0	0	34,022,522	34,022,522			34,022,522	34,022,522		30-Nov-07
0	0	136,578,704	136,578,673			136,578,704	136,578,673		30-Nov-07
0	0	59,183,712	59,183,712			59,183,712	59,183,712		30-Nov-07
0	0	21,597,637	21,597,637			21,597,637	21,597,637		30-Nov-07
0	0	2,711,800	2,711,800	0	0	2,711,800	2,711,800	0	30-Nov-07
0	0	57,608,281	57,608,281	0	0	57,608,281	57,608,281	0	30-Nov-07
0	0	316,386	316,386	0	0	316,386	316,386	0	30-Nov-07
0	0	21,099,897	21,099,897			21,099,897	21,099,897		30-Nov-07
0	0	12,201,157	12,201,157	0	0	12,201,157	12,201,157	0	30-Nov-07
0	0	-6,500,000	-6,500,000	0	0	-6,500,000	-6,500,000	0	30-Nov-07
0	0	276,225	276,225	0	0	276,225	276,225	0	30-Nov-07
0	0	58,729,816	58,729,816	0	0	58,729,816	58,729,816	0	30-Nov-07
0	0	440,000	390,000	0	0	440,000	390,000	0	30-Nov-07
0	0	-97,839	-97,839	0	0	-97,839	-97,839	0	30-Nov-07
0	0	97,839	97,839			97,839	97,839		30-Nov-07
0	0	29,413,325	29,413,325			29,413,325	29,413,325		30-Nov-07
0	0	49,385,812	49,385,812			49,385,812	49,385,812		30-Nov-07
0	0	184,363,065	184,363,065			184,363,065	184,363,065		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0	40,000,000	0	-40,000,000	0	0	30-Nov-07
0	0	9,471,029	9,471,029			9,471,029	9,471,029		30-Nov-07
0	0	8,650,560	8,650,560			8,650,560	8,650,560		30-Nov-07
0	0	11,915,084	11,915,084			11,915,084	11,915,084		30-Nov-07
0	0	34,275,988	34,275,988			34,275,988	34,275,988		30-Nov-07
0	0	1,975,043	1,975,043			1,975,043	1,975,043		30-Nov-07
862,930,408	0	862,930,408	0	1,396,000,000	0	-533,069,592	0	0	30-Nov-07
0	0	4,596,088	4,596,088			4,596,088	4,596,088		30-Nov-07
0	0	83,204,766	83,204,766			83,204,766	83,204,766		30-Nov-07
0	0	107,566,375	107,566,375	0	0	107,566,375	107,566,375	0	30-Nov-07
0	0	13,451,070	13,451,070			13,451,070	13,451,070		30-Nov-07
0	0	67,108,538	67,108,538			67,108,538	67,108,538		30-Nov-07
0	0	1,281,264	1,281,264	0	0	1,281,264	1,281,264	0	30-Nov-07
0	0	15,233,127	15,233,127			15,233,127	15,233,127		30-Nov-07
0	0	561,150	561,150			561,150	561,150		30-Nov-07
0	0	55,961	55,961			55,961	55,961		30-Nov-07
0	0	1	1			1	1		30-Nov-07
0	0	6,734,645	6,734,645	0	0	6,734,645	6,734,645	0	30-Nov-07
0	0	15,298,058	15,298,058	0	0	15,298,058	15,298,058	0	30-Nov-07
0	0	0	0	750,000,000	700,000,000	-750,000,000	-700,000,000	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	287,790	287,790	0	0	287,790	287,790	0	30-Nov-07
0	0	429,941,830	284,712,149	0	0	429,941,830	284,712,149	0	30-Nov-07
0	0	712,307,645	712,307,645	0	0	712,307,645	712,307,645	0	30-Nov-07
0	0	1,658,531	0			1,658,531	0		30-Nov-07
0	0	198,130,113	191,695,388	0	0	198,130,113	191,695,388	0	30-Nov-07
0	0	7,652,249	7,652,249			7,652,249	7,652,249		30-Nov-07
0	0	31,003,953	0			31,003,953	0		30-Nov-07
0	0	1,852,397	1,852,397			1,852,397	1,852,397		30-Nov-07
0	0	-77,898,923	6,979,776	0	0	-77,898,923	6,979,776	0	30-Nov-07
0	0	8,191,142	8,191,142			8,191,142	8,191,142		30-Nov-07
0	0	69,870,961	69,870,961	0	0	69,870,961	69,870,961	0	30-Nov-07
0	0	2,628,751	2,628,751			2,628,751	2,628,751		30-Nov-07
0	0	75,196,689	75,196,689	0	0	75,196,689	75,196,689	0	30-Nov-07
0	0	40,440,596	40,440,596			40,440,596	40,440,596		30-Nov-07
0	0	10,260,370	10,260,370			10,260,370	10,260,370		30-Nov-07
0	0	27,887,465	27,887,465			27,887,465	27,887,465		30-Nov-07
0	0	7,250,732	7,250,732			7,250,732	7,250,732		30-Nov-07
0	0	12,888,017	12,888,017			12,888,017	12,888,017		30-Nov-07
0	0	393,273,582	393,273,582			393,273,582	393,273,582		30-Nov-07
0	0	31,694,789	31,694,789			31,694,789	31,694,789		30-Nov-07
0	0	4,621,333	4,621,333			4,621,333	4,621,333		30-Nov-07
0	0	9,728,293	9,728,293			9,728,293	9,728,293		30-Nov-07
0	0	7,171,829	7,171,829			7,171,829	7,171,829		30-Nov-07
0	0	14,167,354	14,167,354			14,167,354	14,167,354		30-Nov-07
0	0	15,173,555	15,173,555			15,173,555	15,173,555		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	7,749,611	7,746,995			7,749,611	7,746,995		30-Nov-07
0	0	18,207,002	18,207,002			18,207,002	18,207,002		30-Nov-07
0	0	19,458,142	19,458,142			19,458,142	19,458,142		30-Nov-07
0	0	18,331,105	18,331,105			18,331,105	18,331,105		30-Nov-07
0	0	6,549,793	6,549,793			6,549,793	6,549,793		30-Nov-07
0	0	358,113,827	152,253,520	0	0	358,113,827	152,253,520	0	30-Nov-07
0	0	186,785,405	170,016,779			186,785,405	170,016,779		30-Nov-07
0	0	329,204,733	73,670,293			329,204,733	73,670,293		30-Nov-07
0	0	1,023,862	1,023,862			1,023,862	1,023,862		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	285,978,138	161,018,943	0	0	285,978,138	161,018,943	0	30-Nov-07
0	0	428,856,296	89,474,116	0	0	428,856,296	89,474,116	0	30-Nov-07
0	0	430,538,049	246,827,902			430,538,049	246,827,902		30-Nov-07
0	0	273,907,002	93,181,686			273,907,002	93,181,686		30-Nov-07
0	0	-31,180,978	-31,180,978	17,300,000,000	12,300,000,000	-17,331,180,978	-12,331,180,978	0	30-Nov-07
0	0	553,716,285	553,715,544	0	0	553,716,285	553,715,544	0	30-Nov-07
0	0	460,460,824	136,398,129			460,460,824	136,398,129		30-Nov-07
0	0	325,825,277	247,467,411			325,825,277	247,467,411		30-Nov-07
0	0	319,160,489	156,269,514			319,160,489	156,269,514		30-Nov-07
0	0	625,743,331	263,533,263			625,743,331	263,533,263		30-Nov-07
0	0	3,868,610	3,868,610	0	0	3,868,610	3,868,610	0	30-Nov-07
0	0	2,712,387	2,712,387			2,712,387	2,712,387		30-Nov-07
0	0	553,931,408	112,476,306			553,931,408	112,476,306		30-Nov-07
0	0	1,220,021,741	468,938,557			1,220,021,741	468,938,557		30-Nov-07
0	0	393,500,100	183,693,806			393,500,100	183,693,806		30-Nov-07
0	0	-334,015,473	-576,486,298	0	0	-334,015,473	-576,486,298	0	30-Nov-07
0	0	55,796,398	21,643,902			55,796,398	21,643,902		30-Nov-07
0	0	211,598,388	200,250,406			211,598,388	200,250,406		30-Nov-07
0	0	819,734,900	310,100,884			819,734,900	310,100,884		30-Nov-07
0	0	547	280			547	280		30-Nov-07
0	0	12,641,990	5,656,456			12,641,990	5,656,456		30-Nov-07
0	0	406	268			406	268		30-Nov-07
0	0	1,130,874,685	120,015,827			1,130,874,685	120,015,827		30-Nov-07
0	0	115,210,049	1,269,669			115,210,049	1,269,669		30-Nov-07
0	0	923,794,977	150,105,154			923,794,977	150,105,154		30-Nov-07
0	0	642,025,723	226,889,614			642,025,723	226,889,614		30-Nov-07
0	0	1,459,738	1,459,738	0	0	1,459,738	1,459,738	0	30-Nov-07
0	0	107,536,203	107,536,203			107,536,203	107,536,203		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	17,346,598	17,284,879			17,346,598	17,284,879		30-Nov-07
0	0	192,577,046	0			192,577,046	0		30-Nov-07
0	0	49,966,493	49,966,493			49,966,493	49,966,493		30-Nov-07
0	0	32,474,389	32,474,389			32,474,389	32,474,389		30-Nov-07
0	0	7,658,469	7,658,469			7,658,469	7,658,469		30-Nov-07
0	0	9,202,356	9,202,356	0	0	9,202,356	9,202,356	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	3,462,081	3,462,081			3,462,081	3,462,081		30-Nov-07
0	0	2,408,881	2,408,881			2,408,881	2,408,881		30-Nov-07
0	0	1,045,041	1,045,041			1,045,041	1,045,041		30-Nov-07
0	0	3,188,216	3,188,216	0	0	3,188,216	3,188,216	0	30-Nov-07
0	0	1,628,309	1,628,309			1,628,309	1,628,309		30-Nov-07
0	0	479,745	479,737			479,745	479,737		30-Nov-07
0	0	51,239,249	51,239,249			51,239,249	51,239,249		30-Nov-07
0	0	112,962,797	112,962,797	0	0	112,962,797	112,962,797	0	30-Nov-07
0	0	2,599,699	2,599,699	0	0	2,599,699	2,599,699	0	30-Nov-07
0	0	43,624,392	43,624,392	0	0	43,624,392	43,624,392	0	30-Nov-07
0	0	2,056,793	2,056,793			2,056,793	2,056,793		30-Nov-07
0	0	2,899,618	2,899,618			2,899,618	2,899,618		30-Nov-07
0	0	1,359,628,543	1,359,628,543	0	0	1,359,628,543	1,359,628,543	0	30-Nov-07
0	0	28,512,150	28,512,150	0	0	28,512,150	28,512,150	0	30-Nov-07
0	0	727,416,296	261,159,403			727,416,296	261,159,403		30-Nov-07
0	0	95,480	95,480	0	0	95,480	95,480	0	30-Nov-07
0	0	52,336,645	52,336,645	0	0	52,336,645	52,336,645	0	30-Nov-07
0	0	702,878,245	97,152,480			702,878,245	97,152,480		30-Nov-07
0	0	5,178,692,409	630,467,598			5,178,692,409	630,467,598		30-Nov-07
0	0	428,219,198	417,931,431	0	0	428,219,198	417,931,431	0	30-Nov-07
0	0	105,324,721	87,321,222	0	0	105,324,721	87,321,222	0	30-Nov-07
0	0	31,028,409	31,028,409	0	0	31,028,409	31,028,409	0	30-Nov-07
0	0	32,371,338	9,350,042			32,371,338	9,350,042		30-Nov-07
0	0	592,791,958	278,680,713	0	0	592,791,958	278,680,713	0	30-Nov-07
0	0	766,259,975	316,611,923	0	0	766,259,975	316,611,923	0	30-Nov-07
0	0	148,547	0			148,547	0		30-Nov-07
0	0	467,595,929	91,747,753	0	0	467,595,929	91,747,753	0	30-Nov-07
0	0	8,070,803	8,070,803	0	0	8,070,803	8,070,803	0	30-Nov-07
0	0	3,148,144	3,148,144	0	0	3,148,144	3,148,144	0	30-Nov-07
0	0	85,587,415	85,587,415			85,587,415	85,587,415		30-Nov-07
0	0	16,215,526	16,215,526			16,215,526	16,215,526		30-Nov-07
0	0	14,691,823	14,691,823			14,691,823	14,691,823		30-Nov-07
0	0	2,279,472,017	2,279,472,017	0	0	2,279,472,017	2,279,472,017	0	30-Nov-07
0	0	32,046,061	32,046,061	0	0	32,046,061	32,046,061	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	47,734,036	47,734,036			47,734,036	47,734,036		30-Nov-07
0	0	196,172,241	184,501,911			196,172,241	184,501,911		30-Nov-07
0	0	37,044,356	37,044,356			37,044,356	37,044,356		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	254,904,876	17,538,140			254,904,876	17,538,140		30-Nov-07
0	0	1,355,118,558	627,258,010	0	0	1,355,118,558	627,258,010	0	30-Nov-07
0	0	208,641,888	4,471,877			208,641,888	4,471,877		30-Nov-07
0	0	533,720,981	0			533,720,981	0		30-Nov-07
0	0	329,304	329,304	0	0	329,304	329,304	0	30-Nov-07
0	0	30,826,878	30,826,878	0	0	30,826,878	30,826,878	0	30-Nov-07
0	0	3,463	3,463			3,463	3,463		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	7,215	7,215			7,215	7,215		30-Nov-07
0	0	41,747,887	41,747,887	0	0	41,747,887	41,747,887	0	30-Nov-07
0	0	0	0	1,555,000,000	1,000,000,000	-1,555,000,000	-1,000,000,000	0	30-Nov-07
0	0	542,527	0			542,527	0		30-Nov-07
0	0	134,436,291	59,992,871	0	0	134,436,291	59,992,871	0	30-Nov-07
0	0	101,095,141	25,738,426	0	0	101,095,141	25,738,426	0	30-Nov-07
0	0	14,132,583	2,207,633			14,132,583	2,207,633		30-Nov-07
0	0	9,487,371	4,972,685			9,487,371	4,972,685		30-Nov-07
0	0	11,114,710	2,716,680			11,114,710	2,716,680		30-Nov-07
0	0	6,067,720	6,067,720			6,067,720	6,067,720		30-Nov-07
0	0	61,965,516	34,913,660			61,965,516	34,913,660		30-Nov-07
0	0	3,632	3,632			3,632	3,632		30-Nov-07
0	0	23,056,059	23,056,059	0	0	23,056,059	23,056,059	0	30-Nov-07
0	0	1,518,335	1,518,335			1,518,335	1,518,335		30-Nov-07
0	0	405,555	405,555			405,555	405,555		30-Nov-07
0	0	176,594,383	172,205,909	0	0	176,594,383	172,205,909	0	30-Nov-07
0	0	46,771,049	5,381,374			46,771,049	5,381,374		30-Nov-07
0	0	37,692,294	375,643			37,692,294	375,643		30-Nov-07
0	0	41,835,561	4,610,132			41,835,561	4,610,132		30-Nov-07
0	0	11,084,701	1,322,791			11,084,701	1,322,791		30-Nov-07
0	0	104,809,113	33,235,222	0	0	104,809,113	33,235,222	0	30-Nov-07
0	0	61,720	61,720			61,720	61,720		30-Nov-07
0	0	11,370,395	229,524			11,370,395	229,524		30-Nov-07
0	0	1,628,576	1,633			1,628,576	1,633		30-Nov-07
0	0	158,965,128	43,925,050	0	0	158,965,128	43,925,050	0	30-Nov-07
0	0	9,957,000	9,957,000	0	0	9,957,000	9,957,000	0	30-Nov-07
0	0	98,731,529	23,540,839			98,731,529	23,540,839		30-Nov-07
0	0	30,239,276	23,494,918			30,239,276	23,494,918		30-Nov-07
0	0	14,569,706	14,237,440			14,569,706	14,237,440		30-Nov-07
0	0	32,818,886	32,818,886			32,818,886	32,818,886		30-Nov-07
0	0	39,664,358	15,145,952			39,664,358	15,145,952		30-Nov-07
0	0	187,396	165,800			187,396	165,800		30-Nov-07
0	0	19,050	19,050			19,050	19,050		30-Nov-07
0	0	136,470	136,470			136,470	136,470		30-Nov-07
0	0	638,346	638,346			638,346	638,346		30-Nov-07
0	0	614,731	614,731			614,731	614,731		30-Nov-07
0	0	20,081,633	20,081,633	0	0	20,081,633	20,081,633	0	30-Nov-07
0	0	1,782,899	1,782,899			1,782,899	1,782,899		30-Nov-07
0	0	110,748,239	110,748,239	0	0	110,748,239	110,748,239	0	30-Nov-07
0	0	34,777,926	34,777,926			34,777,926	34,777,926		30-Nov-07
0	0	3,134,500	3,134,500			3,134,500	3,134,500		30-Nov-07
0	0	20	20			20	20		30-Nov-07
0	0	98,933	98,933			98,933	98,933		30-Nov-07
0	0	0	0	4,900,000,000	4,000,000,000	-4,900,000,000	-4,000,000,000	0	30-Nov-07
0	0	8,763,195	8,763,195			8,763,195	8,763,195		30-Nov-07
0	0	2,431,516	0			2,431,516	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	243,598,471	157,397,284			243,598,471	157,397,284		30-Nov-07
0	0	154,460,662	105,091,241			154,460,662	105,091,241		30-Nov-07
0	0	1,312,961	1,312,961			1,312,961	1,312,961		30-Nov-07
0	0	45,184,951	45,184,951			45,184,951	45,184,951		30-Nov-07
0	0	91,396,699	91,396,699			91,396,699	91,396,699		30-Nov-07
0	0	13,363,231	13,363,231			13,363,231	13,363,231		30-Nov-07
0	0	22,896,431	22,895,562			22,896,431	22,895,562		30-Nov-07
0	0	540,597	540,597			540,597	540,597		30-Nov-07
0	0	28,834,591	26,218,029			28,834,591	26,218,029		30-Nov-07
0	0	3,741,796	3,741,796			3,741,796	3,741,796		30-Nov-07
0	0	76,848,222	71,093,146			76,848,222	71,093,146		30-Nov-07
0	0	4,067,665	4,067,665			4,067,665	4,067,665		30-Nov-07
0	0	4,080,173	4,080,173			4,080,173	4,080,173		30-Nov-07
0	0	10	10			10	10		30-Nov-07
0	0	2	2			2	2		30-Nov-07
0	0	5,752	5,752			5,752	5,752		30-Nov-07
0	0	8,871	8,871			8,871	8,871		30-Nov-07
0	0	31,720,828	31,720,828			31,720,828	31,720,828		30-Nov-07
0	0	8	8			8	8		30-Nov-07
0	0	11,910,647	11,910,647			11,910,647	11,910,647		30-Nov-07
0	0	165,965,576	165,965,576	0	0	165,965,576	165,965,576	0	30-Nov-07
0	0	88,150,941	88,150,941			88,150,941	88,150,941		30-Nov-07
0	0	697,870,231	697,866,420			697,870,231	697,866,420		30-Nov-07
0	0	21,518,116	21,518,116			21,518,116	21,518,116		30-Nov-07
0	0	32,271,917	32,271,895			32,271,917	32,271,895		30-Nov-07
0	0	696,322,539	696,322,539			696,322,539	696,322,539		30-Nov-07
0	0	3,372,055	3,372,055			3,372,055	3,372,055		30-Nov-07
0	0	2,252,836	2,252,836			2,252,836	2,252,836		30-Nov-07
0	0	12,161,510	12,161,510			12,161,510	12,161,510		30-Nov-07
0	0	1,429,650	1,429,650			1,429,650	1,429,650		30-Nov-07
0	0	8,141,539	8,141,539			8,141,539	8,141,539		30-Nov-07
0	0	398,779,122	398,777,809			398,779,122	398,777,809		30-Nov-07
0	0	56,592,821	56,592,821			56,592,821	56,592,821		30-Nov-07
0	0	77,212,051	50,170,579	0	0	77,212,051	50,170,579	0	30-Nov-07
0	0	110,724,401	60,586,086	0	0	110,724,401	60,586,086	0	30-Nov-07
0	0	19,883,105	14,742,719			19,883,105	14,742,719		30-Nov-07
0	0	8,888,543	8,888,543			8,888,543	8,888,543		30-Nov-07
0	0	683,205,985	517,424,182			683,205,985	517,424,182		30-Nov-07
0	0	11,151,603	2,373,124			11,151,603	2,373,124		30-Nov-07
0	0	42,015	42,015			42,015	42,015		30-Nov-07
0	0	94,004,469	76,509,883			94,004,469	76,509,883		30-Nov-07
0	0	139,373,679	133,123,524			139,373,679	133,123,524		30-Nov-07
0	0	35,000	35,000			35,000	35,000		30-Nov-07
0	0	20,261	20,261			20,261	20,261		30-Nov-07
0	0	32,928,792	32,928,792			32,928,792	32,928,792		30-Nov-07
0	0	34,754,240	34,754,240			34,754,240	34,754,240		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,215,654	1,215,654			1,215,654	1,215,654		30-Nov-07
0	0	9,990,948	9,990,948			9,990,948	9,990,948		30-Nov-07
0	0	38,885,706	37,968,418			38,885,706	37,968,418		30-Nov-07
0	0	17,310,352	12,342,623			17,310,352	12,342,623		30-Nov-07
0	0	28,956,676	28,956,676	0	0	28,956,676	28,956,676	0	30-Nov-07
0	0	103,983	103,983			103,983	103,983		30-Nov-07
0	0	0	0	14,750,000,000	14,500,000,000	-14,750,000,000	-14,500,000,000	0	30-Nov-07
0	0	4,518,713,702	4,518,713,702	0	0	4,518,713,702	4,518,713,702	0	30-Nov-07
0	0	12,260,652	12,260,652			12,260,652	12,260,652		30-Nov-07
0	0	-4,332,181	-4,332,181	0	0	-4,332,181	-4,332,181	0	30-Nov-07
0	0	705,211,632	705,211,632	0	0	705,211,632	705,211,632	0	30-Nov-07
0	0	48,942	48,942	0	0	48,942	48,942	0	30-Nov-07
0	0	67,081,075	67,081,075	0	0	67,081,075	67,081,075	0	30-Nov-07
0	0	1,605,591	1,605,591	0	0	1,605,591	1,605,591	0	30-Nov-07
0	0	2,699,317	2,699,317	0	0	2,699,317	2,699,317	0	30-Nov-07
0	0	270,589,779	270,589,779			270,589,779	270,589,779		30-Nov-07
0	0	1,956,076	1,956,076			1,956,076	1,956,076		30-Nov-07
0	0	102,708,175	102,708,175			102,708,175	102,708,175		30-Nov-07
0	0	249,763,487	249,763,485	0	0	249,763,487	249,763,485	0	30-Nov-07
0	0	291,907,124	291,907,124			291,907,124	291,907,124		30-Nov-07
0	0	88,331,868	88,331,868			88,331,868	88,331,868		30-Nov-07
0	0	48,510,992	48,510,992			48,510,992	48,510,992		30-Nov-07
0	0	75,365,360	75,365,360			75,365,360	75,365,360		30-Nov-07
0	0	1,094,423,068	1,094,423,068	0	0	1,094,423,068	1,094,423,068	0	30-Nov-07
0	0	7,340	7,340			7,340	7,340		30-Nov-07
0	0	-247,504	-247,504	0	0	-247,504	-247,504	0	30-Nov-07
0	0	5,673,490,781	5,673,376,652	0	0	5,673,490,781	5,673,376,652	0	30-Nov-07
0	0	72,757,826	72,757,826			72,757,826	72,757,826		30-Nov-07
0	0	13,603,295	13,603,295			13,603,295	13,603,295		30-Nov-07
0	0	1,381,018	1,381,018			1,381,018	1,381,018		30-Nov-07
0	0	1,776,375	1,776,375			1,776,375	1,776,375		30-Nov-07
0	0	586,802,754	586,802,754			586,802,754	586,802,754		30-Nov-07
0	0	4,621,019	4,621,019			4,621,019	4,621,019		30-Nov-07
0	0	226,566,969	221,415,137	0	0	226,566,969	221,415,137	0	30-Nov-07
0	0	-1,328,545	-1,328,545	0	0	-1,328,545	-1,328,545	0	30-Nov-07
0	0	-14,264,048	-14,264,048	0	0	-14,264,048	-14,264,048	0	30-Nov-07
0	0	-1,148,598	-1,148,598	0	0	-1,148,598	-1,148,598	0	30-Nov-07
0	0	76,881,898	76,659,449	0	0	76,881,898	76,659,449	0	30-Nov-07
0	0	55,483,746	55,483,181	0	0	55,483,746	55,483,181	0	30-Nov-07
0	0	649,293	649,293			649,293	649,293		30-Nov-07
0	0	5,014,906	5,014,906	0	0	5,014,906	5,014,906	0	30-Nov-07
0	0	10,468,577	10,468,577	0	0	10,468,577	10,468,577	0	30-Nov-07
0	0	3,249,699	3,249,699			3,249,699	3,249,699		30-Nov-07
0	0	1,221,139,783	1,221,139,783	0	0	1,221,139,783	1,221,139,783	0	30-Nov-07
0	0	119,281	119,281			119,281	119,281		30-Nov-07
0	0	-2,694,808	-2,694,808	0	0	-2,694,808	-2,694,808	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	403,626,983	403,626,983			403,626,983	403,626,983		30-Nov-07
0	0	26,555,050	26,555,050	0	0	26,555,050	26,555,050	0	30-Nov-07
0	0	23	23			23	23		30-Nov-07
0	0	691,465,609	691,465,609	0	0	691,465,609	691,465,609	0	30-Nov-07
0	0	24,843,397	24,843,397			24,843,397	24,843,397		30-Nov-07
0	0	200,429,111	200,429,111			200,429,111	200,429,111		30-Nov-07
0	0	3,365,921	3,278,835			3,365,921	3,278,835		30-Nov-07
0	0	76,694,681	76,694,681			76,694,681	76,694,681		30-Nov-07
0	0	67,349,362	67,349,362	0	0	67,349,362	67,349,362	0	30-Nov-07
0	0	8,768,838	8,768,838			8,768,838	8,768,838		30-Nov-07
0	0	4,937,524	4,937,524			4,937,524	4,937,524		30-Nov-07
0	0	22,687,026	22,687,026	0	0	22,687,026	22,687,026	0	30-Nov-07
0	0	4,334,316	4,334,316			4,334,316	4,334,316		30-Nov-07
0	0	4,948,406	4,948,406			4,948,406	4,948,406		30-Nov-07
0	0	-4,132,452	-4,132,452	0	0	-4,132,452	-4,132,452	0	30-Nov-07
0	0	59,294,686	59,294,686			59,294,686	59,294,686		30-Nov-07
0	0	10,953,375	10,953,375			10,953,375	10,953,375		30-Nov-07
0	0	53,805,130	53,805,130			53,805,130	53,805,130		30-Nov-07
0	0	32,059,889	32,059,889	0	0	32,059,889	32,059,889	0	30-Nov-07
0	0	133,163,518	133,163,518	0	0	133,163,518	133,163,518	0	30-Nov-07
0	0	1,329,992,649	1,329,992,649	0	0	1,329,992,649	1,329,992,649	0	30-Nov-07
0	0	225,914,126	225,914,126	0	0	225,914,126	225,914,126	0	30-Nov-07
0	0	42,912,776	42,912,776			42,912,776	42,912,776		30-Nov-07
0	0	80,471,421	80,471,421	0	0	80,471,421	80,471,421	0	30-Nov-07
0	0	24,019,233	24,019,233			24,019,233	24,019,233		30-Nov-07
0	0	289,219,995	289,219,995	0	0	289,219,995	289,219,995	0	30-Nov-07
0	0	534,051	534,051			534,051	534,051		30-Nov-07
0	0	0	0	10,875,000,000	10,500,000,000	-10,875,000,000	-10,500,000,000	0	30-Nov-07
0	0	4,072,232,004	4,072,232,004	0	0	4,072,232,004	4,072,232,004	0	30-Nov-07
0	0	791,702,657	791,702,657			791,702,657	791,702,657		30-Nov-07
0	0	272,574,128	272,574,128			272,574,128	272,574,128		30-Nov-07
0	0	1,922,393,046	1,922,393,046			1,922,393,046	1,922,393,046		30-Nov-07
0	0	78,015,154	78,015,154			78,015,154	78,015,154		30-Nov-07
0	0	136,938,956	136,938,956			136,938,956	136,938,956		30-Nov-07
0	0	191,913,627	191,913,627	0	0	191,913,627	191,913,627	0	30-Nov-07
0	0	67,578,945	67,578,945			67,578,945	67,578,945		30-Nov-07
0	0	886,282	886,282			886,282	886,282		30-Nov-07
0	0	2,019,282	2,019,282			2,019,282	2,019,282		30-Nov-07
0	0	6,182,995	6,182,995			6,182,995	6,182,995		30-Nov-07
0	0	636,543,120	636,543,120	0	0	636,543,120	636,543,120	0	30-Nov-07
0	0	138	138			138	138		30-Nov-07
0	0	9,247,969	9,247,969			9,247,969	9,247,969		30-Nov-07
0	0	57,263,755	57,263,755			57,263,755	57,263,755		30-Nov-07
0	0	798,188,232	798,188,232			798,188,232	798,188,232		30-Nov-07
0	0	-54,129,285	-54,129,285	0	0	-54,129,285	-54,129,285	0	30-Nov-07
0	0	28,891,307	28,891,307			28,891,307	28,891,307		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	16,709,530	16,709,530			16,709,530	16,709,530		30-Nov-07
0	0	57,860,846	57,860,846			57,860,846	57,860,846		30-Nov-07
0	0	14,206,589	14,206,589			14,206,589	14,206,589		30-Nov-07
0	0	28,521,650	28,521,650			28,521,650	28,521,650		30-Nov-07
0	0	5,259,058	5,259,058			5,259,058	5,259,058		30-Nov-07
0	0	179,336,340	179,336,340			179,336,340	179,336,340		30-Nov-07
0	0	77,873,470	77,873,470			77,873,470	77,873,470		30-Nov-07
0	0	73,857	73,857			73,857	73,857		30-Nov-07
0	0	2,396,912	2,396,912			2,396,912	2,396,912		30-Nov-07
0	0	53,805,140	53,805,140			53,805,140	53,805,140		30-Nov-07
0	0	21,514,986	21,514,986			21,514,986	21,514,986		30-Nov-07
0	0	44,314	44,314			44,314	44,314		30-Nov-07
0	0	47,763,014	47,763,014			47,763,014	47,763,014		30-Nov-07
0	0	121,063,758	121,063,758			121,063,758	121,063,758		30-Nov-07
0	0	45,633,818	45,633,818			45,633,818	45,633,818		30-Nov-07
0	0	8,642,080	8,642,080	0	0	8,642,080	8,642,080	0	30-Nov-07
0	0	58,818,453	58,818,453	0	0	58,818,453	58,818,453	0	30-Nov-07
0	0	35,687,632	35,687,632	0	0	35,687,632	35,687,632	0	30-Nov-07
0	0	1,562,572	1,562,572	0	0	1,562,572	1,562,572	0	30-Nov-07
0	0	5,020,870	5,020,870			5,020,870	5,020,870		30-Nov-07
0	0	12,089,027	12,089,027			12,089,027	12,089,027		30-Nov-07
0	0	191,000,000	191,000,000	0	0	191,000,000	191,000,000	0	30-Nov-07
0	0	25,337,113	25,337,113	0	0	25,337,113	25,337,113	0	30-Nov-07
0	0	183,858,560	183,858,560			183,858,560	183,858,560		30-Nov-07
0	0	322,199,249	322,199,249			322,199,249	322,199,249		30-Nov-07
0	0	206,261,721	206,261,721	0	0	206,261,721	206,261,721	0	30-Nov-07
0	62,339,492	181,792,915	119,453,423	0	0	181,792,915	119,453,423	0	30-Nov-07
0	0	38,086,088	38,086,088	0	0	38,086,088	38,086,088	0	30-Nov-07
0	0	151,712,100	151,712,100	0	0	151,712,100	151,712,100	0	30-Nov-07
0	0	6,476,431	6,476,431	0	0	6,476,431	6,476,431	0	30-Nov-07
0	0	10,045,472	10,045,472	0	0	10,045,472	10,045,472	0	30-Nov-07
0	0	766,906,624	766,906,624	0	0	766,906,624	766,906,624	0	30-Nov-07
0	0	77,418,353	77,418,353	0	0	77,418,353	77,418,353	0	30-Nov-07
0	0	123,506,037	123,506,037	0	0	123,506,037	123,506,037	0	30-Nov-07
0	0	1	0			1	0		30-Nov-07
0	0	10,885	10,885	0	0	10,885	10,885	0	30-Nov-07
0	2,841,571,671	2,841,571,671	0	0	0	2,841,571,671	0	0	30-Nov-07
0	0	7,922,869	7,922,869	6,734,000,000	3,644,000,000	-6,726,077,131	-3,636,077,131	0	30-Nov-07
0	0	410,996	410,996	0	0	410,996	410,996	0	30-Nov-07
0	136,662,192	136,662,192	0	0	0	136,662,192	0	0	30-Nov-07
0	0	1,122,092	1,122,092	0	0	1,122,092	1,122,092	0	30-Nov-07
0	0	867,222	867,222			867,222	867,222		30-Nov-07
0	0	233,333	233,333	0	0	233,333	233,333	0	30-Nov-07
0	0	18,591	18,591	0	0	18,591	18,591	0	30-Nov-07
0	0	1,122,670	1,122,670	0	0	1,122,670	1,122,670	0	30-Nov-07
0	0	1,113,632	1,113,632	0	0	1,113,632	1,113,632	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	44,217,043	44,217,043	0	0	44,217,043	44,217,043	0	30-Nov-07
0	0	2,826,190	2,826,190	0	0	2,826,190	2,826,190	0	30-Nov-07
-846,300	0	127,158,829	82,822,349	0	0	127,158,829	82,822,349	0	30-Nov-07
0	0	123,886,083	123,886,083	0	0	123,886,083	123,886,083	0	30-Nov-07
0	0	1,028,147,376	1,028,147,376	0	0	1,028,147,376	1,028,147,376	0	30-Nov-07
0	0	2,829,000	0			2,829,000	0		30-Nov-07
0	0	262,500	262,500	0	0	262,500	262,500	0	30-Nov-07
0	0	312,500	312,500	0	0	312,500	312,500	0	30-Nov-07
0	0	18,243,183	18,243,183	0	0	18,243,183	18,243,183	0	30-Nov-07
0	0	15,449	199	0	0	15,449	199	0	30-Nov-07
0	31,474,152	31,474,152	0	0	0	31,474,152	0	0	30-Nov-07
0	0	2,021,071	2,021,071	0	0	2,021,071	2,021,071	0	30-Nov-07
0	0	3,406,615	3,406,615	0	0	3,406,615	3,406,615	0	30-Nov-07
0	0	60,000	60,000	0	0	60,000	60,000	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,633,804	7,633,804	0	0	7,633,804	7,633,804	0	30-Nov-07
0	0	3,345,583	3,345,583	0	0	3,345,583	3,345,583	0	30-Nov-07
0	0	9,296,643	9,296,643	0	0	9,296,643	9,296,643	0	30-Nov-07
0	0	1,165	0			1,165	0		30-Nov-07
0	0	-4,701	-4,701	0	0	-4,701	-4,701	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	3,447,857	3,447,857	0	0	3,447,857	3,447,857	0	30-Nov-07
0	0	920,238	920,238	0	0	920,238	920,238	0	30-Nov-07
0	0	8,890,624	8,890,624	0	0	8,890,624	8,890,624	0	30-Nov-07
0	0	4,868	-138	0	0	4,868	-138	0	30-Nov-07
0	0	19	19			19	19		30-Nov-07
0	0	1,514,953	1,514,953	0	0	1,514,953	1,514,953	0	30-Nov-07
0	0	2,859	-1,411	0	0	2,859	-1,411	0	30-Nov-07
0	0	571	571	0	0	571	571	0	30-Nov-07
0	0	19,374	19,374	0	0	19,374	19,374	0	30-Nov-07
0	0	2,018,235	2,018,235	0	0	2,018,235	2,018,235	0	30-Nov-07
0	0	20,311,673	20,311,673	0	0	20,311,673	20,311,673	0	30-Nov-07
0	0	7,975,487	7,975,487	0	0	7,975,487	7,975,487	0	30-Nov-07
0	0	23,283,010	23,283,010	0	0	23,283,010	23,283,010	0	30-Nov-07
0	0	1,502,177	1,502,177	0	0	1,502,177	1,502,177	0	30-Nov-07
0	0	309,526	309,526			309,526	309,526		30-Nov-07
0	0	157,598,362	157,598,362			157,598,362	157,598,362		30-Nov-07
0	0	1,477,136	1,477,136			1,477,136	1,477,136		30-Nov-07
0	0	-860,857	-860,857	0	0	-860,857	-860,857	0	30-Nov-07
0	0	124,880	124,880			124,880	124,880		30-Nov-07
0	0	174,000	174,000			174,000	174,000		30-Nov-07
0	0	181,432	181,432			181,432	181,432		30-Nov-07
0	0	29,000	29,000			29,000	29,000		30-Nov-07
0	0	319,000	319,000			319,000	319,000		30-Nov-07
0	0	29,000	29,000			29,000	29,000		30-Nov-07
0	0	137,568	137,568			137,568	137,568		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	2	2	0	0	2	2	0	30-Nov-07
0	0	94,058,999	94,058,999			94,058,999	94,058,999		30-Nov-07
0	0	81,117,614	81,117,614			81,117,614	81,117,614		30-Nov-07
0	0	15,000	15,000			15,000	15,000		30-Nov-07
0	0	530,317	530,317	0	0	530,317	530,317	0	30-Nov-07
0	0	19,517,253	19,517,253	0	0	19,517,253	19,517,253	0	30-Nov-07
0	0	-138,319,671	-138,319,671	0	0	-138,319,671	-138,319,671	0	30-Nov-07
0	0	93,838,831	93,838,831	0	0	93,838,831	93,838,831	0	30-Nov-07
0	0	69,224	69,224	0	0	69,224	69,224	0	30-Nov-07
0	0	102,308,075	102,308,075	0	0	102,308,075	102,308,075	0	30-Nov-07
0	0	91,912,392	91,912,392			91,912,392	91,912,392		30-Nov-07
0	0	23,116,763	23,116,763	0	0	23,116,763	23,116,763	0	30-Nov-07
0	0	-5,380,762	-5,380,762	0	0	-5,380,762	-5,380,762	0	30-Nov-07
0	0	4,225,467	4,225,467	0	0	4,225,467	4,225,467	0	30-Nov-07
0	0	19,382,868	19,382,868			19,382,868	19,382,868		30-Nov-07
0	45,389,447	152,085,558	106,696,112	0	0	152,085,558	106,696,112	0	30-Nov-07
0	0	751,384,304	751,384,304	0	0	751,384,304	751,384,304	0	30-Nov-07
0	0	589	589	0	0	589	589	0	30-Nov-07
0	0	47,507	47,507	0	0	47,507	47,507	0	30-Nov-07
0	0	72,634	72,634	0	0	72,634	72,634	0	30-Nov-07
0	0	1,966,087	1,966,087	0	0	1,966,087	1,966,087	0	30-Nov-07
0	0	92,632,789	92,632,789	0	0	92,632,789	92,632,789	0	30-Nov-07
0	0	1,051,732	1,051,732	0	0	1,051,732	1,051,732	0	30-Nov-07
0	0	149,770	149,770	0	0	149,770	149,770	0	30-Nov-07
0	0	44,549	44,549	0	0	44,549	44,549	0	30-Nov-07
0	0	117,509	117,509	0	0	117,509	117,509	0	30-Nov-07
0	0	4,456,807	4,456,807	0	0	4,456,807	4,456,807	0	30-Nov-07
0	0	5,311,517	5,311,517	0	0	5,311,517	5,311,517	0	30-Nov-07
0	0	9,230,733	9,230,733	0	0	9,230,733	9,230,733	0	30-Nov-07
0	0	-74,819	-74,819	0	0	-74,819	-74,819	0	30-Nov-07
0	0	4,547,021	4,547,021	0	0	4,547,021	4,547,021	0	30-Nov-07
0	0	261,197	261,197	0	0	261,197	261,197	0	30-Nov-07
0	0	1,596,250	1,596,250	0	0	1,596,250	1,596,250	0	30-Nov-07
0	0	1,541,526	1,541,526	0	0	1,541,526	1,541,526	0	30-Nov-07
0	0	-42,185,389	-42,185,389	0	0	-42,185,389	-42,185,389	0	30-Nov-07
0	0	333,669,678	333,669,678	0	0	333,669,678	333,669,678	0	30-Nov-07
0	0	803,168	803,168	0	0	803,168	803,168	0	30-Nov-07
0	0	46,596	46,596	0	0	46,596	46,596	0	30-Nov-07
0	0	18,220,632	18,220,632	0	0	18,220,632	18,220,632	0	30-Nov-07
0	0	16,263,196	16,263,196	0	0	16,263,196	16,263,196	0	30-Nov-07
0	0	164,664	164,664			164,664	164,664		30-Nov-07
0	0	31,824	31,824	0	0	31,824	31,824	0	30-Nov-07
0	0	142,400,010	142,400,010	0	0	142,400,010	142,400,010	0	30-Nov-07
0	0	244,655,543	244,655,543	0	0	244,655,543	244,655,543	0	30-Nov-07
0	75,883,476	75,883,476	0	0	0	75,883,476	0	0	30-Nov-07
0	0	-5,887	-5,887	0	0	-5,887	-5,887	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	1,183,712	1,183,712	0	0	0	1,183,712	0	0	30-Nov-07
0	16,217,510	16,217,510	0	0	0	16,217,510	0	0	30-Nov-07
0	8,691,897	8,691,897	0	0	0	8,691,897	0	0	30-Nov-07
0	5,689,163	5,689,163	0	0	0	5,689,163	0	0	30-Nov-07
0	0	309,636	309,636	0	0	309,636	309,636	0	30-Nov-07
0	0	-20,452,804	-20,452,804	0	0	-20,452,804	-20,452,804	0	30-Nov-07
0	0	82,831,029	82,831,029	0	0	82,831,029	82,831,029	0	30-Nov-07
0	0	358,540	358,540	0	0	358,540	358,540	0	30-Nov-07
0	0	23,774,040	23,774,040	0	0	23,774,040	23,774,040	0	30-Nov-07
0	0	242,081	242,081	0	0	242,081	242,081	0	30-Nov-07
0	0	22,034	22,034	0	0	22,034	22,034	0	30-Nov-07
0	0	4,344,455	4,344,455	0	0	4,344,455	4,344,455	0	30-Nov-07
0	0	0	0	4,047,000,000	3,946,000,000	-4,047,000,000	-3,946,000,000	0	30-Nov-07
0	0	33,475,959	33,475,959	0	0	33,475,959	33,475,959	0	30-Nov-07
0	0	712,670,755	712,670,755	0	0	712,670,755	712,670,755	0	30-Nov-07
0	0	267,184	267,184	0	0	267,184	267,184	0	30-Nov-07
0	0	342,492	342,492	0	0	342,492	342,492	0	30-Nov-07
0	0	85,820,261	85,820,261	0	0	85,820,261	85,820,261	0	30-Nov-07
0	0	2,759,484	2,759,484	0	0	2,759,484	2,759,484	0	30-Nov-07
0	0	1,301,973	1,301,973	0	0	1,301,973	1,301,973	0	30-Nov-07
0	0	5,130,859	5,130,859	0	0	5,130,859	5,130,859	0	30-Nov-07
0	0	-6,494,407	-6,494,407	0	0	-6,494,407	-6,494,407	0	30-Nov-07
0	0	191,698,794	191,698,794	0	0	191,698,794	191,698,794	0	30-Nov-07
0	0	52,779,593	52,779,593	0	0	52,779,593	52,779,593	0	30-Nov-07
0	0	841,438	841,438	0	0	841,438	841,438	0	30-Nov-07
0	0	72,121	72,121	0	0	72,121	72,121	0	30-Nov-07
0	0	194,511,789	194,511,789	0	0	194,511,789	194,511,789	0	30-Nov-07
0	0	8,909	8,909	0	0	8,909	8,909	0	30-Nov-07
0	0	786,490	786,490	0	0	786,490	786,490	0	30-Nov-07
0	0	-89,155	-89,155	0	0	-89,155	-89,155	0	30-Nov-07
0	0	201,989	201,989	0	0	201,989	201,989	0	30-Nov-07
0	0	24,252	24,252	0	0	24,252	24,252	0	30-Nov-07
0	0	114,546,042	114,546,042	0	0	114,546,042	114,546,042	0	30-Nov-07
0	0	97,912,797	97,912,797	0	0	97,912,797	97,912,797	0	30-Nov-07
0	0	58,029,619	58,029,619	0	0	58,029,619	58,029,619	0	30-Nov-07
0	0	12,789,144	12,789,144	0	0	12,789,144	12,789,144	0	30-Nov-07
0	0	2,592,830	2,592,830	0	0	2,592,830	2,592,830	0	30-Nov-07
0	0	3	0			3	0		30-Nov-07
0	0	33,553	0			33,553	0		30-Nov-07
0	0	39	4			39	4		30-Nov-07
0	0	15,942,978	15,942,978	0	0	15,942,978	15,942,978	0	30-Nov-07
0	0	31,781,183	31,781,183			31,781,183	31,781,183		30-Nov-07
0	0	0	0	99,000,000	99,000,000	-99,000,000	-99,000,000	0	30-Nov-07
0	0	15,097,959	15,097,959			15,097,959	15,097,959		30-Nov-07
0	0	-1,946,058	-1,946,058	0	0	-1,946,058	-1,946,058	0	30-Nov-07
0	0	10,564,705	10,564,705			10,564,705	10,564,705		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	23,125,594	23,125,594	0	0	23,125,594	23,125,594	0	30-Nov-07
0	0	114,738	114,738	0	0	114,738	114,738	0	30-Nov-07
0	0	6,657	6,657	0	0	6,657	6,657	0	30-Nov-07
0	0	2,602,947	2,602,947	0	0	2,602,947	2,602,947	0	30-Nov-07
0	0	3,332,821	3,332,821	0	0	3,332,821	3,332,821	0	30-Nov-07
0	0	8,607,420	8,607,420	0	0	8,607,420	8,607,420	0	30-Nov-07
0	0	33,638	33,638	0	0	33,638	33,638	0	30-Nov-07
0	0	20,775,094	20,775,094	0	0	20,775,094	20,775,094	0	30-Nov-07
0	0	26,389,796	26,389,796	0	0	26,389,796	26,389,796	0	30-Nov-07
0	0	420,719	420,719	0	0	420,719	420,719	0	30-Nov-07
0	0	36,060	36,060	0	0	36,060	36,060	0	30-Nov-07
0	0	65,861,613	65,861,613	0	0	65,861,613	65,861,613	0	30-Nov-07
0	0	164,024,278	164,024,278			164,024,278	164,024,278		30-Nov-07
0	0	4,780,485	4,780,485			4,780,485	4,780,485		30-Nov-07
0	0	421,913,022	421,913,022	0	0	421,913,022	421,913,022	0	30-Nov-07
0	0	124,051,463	124,051,463			124,051,463	124,051,463		30-Nov-07
0	0	1,088,961	1,088,961			1,088,961	1,088,961		30-Nov-07
0	0	462,824,972	462,824,972			462,824,972	462,824,972		30-Nov-07
0	0	26,655,000	26,655,000			26,655,000	26,655,000		30-Nov-07
0	0	64,464,500	64,464,500			64,464,500	64,464,500		30-Nov-07
0	0	76,536,246	76,536,246			76,536,246	76,536,246		30-Nov-07
0	0	53,795,000	53,795,000			53,795,000	53,795,000		30-Nov-07
0	0	7,832,724	7,832,724			7,832,724	7,832,724		30-Nov-07
0	0	600,000	600,000	0	0	600,000	600,000	0	30-Nov-07
0	0	175,205,127	175,205,127	1,283,000,000	1,088,000,000	-1,107,794,873	-912,794,873	0	30-Nov-07
0	0	558,608,986	558,608,986	0	0	558,608,986	558,608,986	0	30-Nov-07
0	0	2,500,000	2,500,000	0	0	2,500,000	2,500,000	0	30-Nov-07
0	0	6,033,255	6,033,255			6,033,255	6,033,255		30-Nov-07
0	0	147,588	0			147,588	0		30-Nov-07
0	0	451,232	451,232	0	0	451,232	451,232	0	30-Nov-07
0	0	2,498,386	2,498,386			2,498,386	2,498,386		30-Nov-07
0	0	14,302	14,302			14,302	14,302		30-Nov-07
0	0	4,730,387	4,730,387			4,730,387	4,730,387		30-Nov-07
0	0	3,165,316	3,165,316	0	0	3,165,316	3,165,316	0	30-Nov-07
0	0	8,845,994	8,845,994	0	0	8,845,994	8,845,994	0	30-Nov-07
0	0	134	134			134	134		30-Nov-07
0	0	75,439,913	75,439,913			75,439,913	75,439,913		30-Nov-07
0	0	18,464,200	18,464,200			18,464,200	18,464,200		30-Nov-07
0	0	91,917,634	91,917,634			91,917,634	91,917,634		30-Nov-07
0	0	58,959,928	58,959,928			58,959,928	58,959,928		30-Nov-07
0	0	457,527	457,527			457,527	457,527		30-Nov-07
0	0	187,078,109	187,078,109	0	0	187,078,109	187,078,109	0	30-Nov-07
0	0	50,408,872	50,408,872	0	0	50,408,872	50,408,872	0	30-Nov-07
0	0	42,185,389	42,185,389	0	0	42,185,389	42,185,389	0	30-Nov-07
0	0	229,477	229,477	0	0	229,477	229,477	0	30-Nov-07
0	0	13,313	13,313	0	0	13,313	13,313	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	5,205,895	5,205,895	0	0	5,205,895	5,205,895	0	30-Nov-07
0	0	4,065,799	4,065,799	0	0	4,065,799	4,065,799	0	30-Nov-07
0	0	121,841,811	121,841,811	0	0	121,841,811	121,841,811	0	30-Nov-07
0	0	13,005,398	13,005,398	0	0	13,005,398	13,005,398	0	30-Nov-07
0	0	923,184,250	923,184,250	0	0	923,184,250	923,184,250	0	30-Nov-07
0	0	27,895,808	27,895,808	0	0	27,895,808	27,895,808	0	30-Nov-07
0	0	11,158,653	11,158,653	0	0	11,158,653	11,158,653	0	30-Nov-07
0	0	29,908,236	29,908,236	0	0	29,908,236	29,908,236	0	30-Nov-07
0	0	89,061	89,061	0	0	89,061	89,061	0	30-Nov-07
0	0	0	0	789,000,000	789,000,000	-789,000,000	-789,000,000	0	30-Nov-07
0	0	57,954,827	57,954,827	0	0	57,954,827	57,954,827	0	30-Nov-07
0	0	2,759,484	2,759,484	0	0	2,759,484	2,759,484	0	30-Nov-07
0	0	1,301,973	1,301,973	0	0	1,301,973	1,301,973	0	30-Nov-07
0	0	5,130,859	5,130,859	0	0	5,130,859	5,130,859	0	30-Nov-07
0	0	6,628,958	6,628,958	0	0	6,628,958	6,628,958	0	30-Nov-07
0	0	41,550,188	41,550,188	0	0	41,550,188	41,550,188	0	30-Nov-07
0	0	52,779,593	52,779,593	0	0	52,779,593	52,779,593	0	30-Nov-07
0	0	841,438	841,438	0	0	841,438	841,438	0	30-Nov-07
0	0	72,121	72,121	0	0	72,121	72,121	0	30-Nov-07
0	0	187,816	187,816	0	0	187,816	187,816	0	30-Nov-07
491,225,330	182,542,596	16,719,521,798	13,128,532,403	18,740,000,000	16,500,000,000	-2,020,478,202	-3,371,467,597	0	30-Nov-07
0	0	-244,508,839	-244,508,839	0	0	-244,508,839	-244,508,839	0	30-Nov-07
0	0	8,493,441	0			8,493,441	0		30-Nov-07
0	0	14,129,409	0			14,129,409	0		30-Nov-07
0	0	8	0			8	0		30-Nov-07
0	0	474	474			474	474		30-Nov-07
0	0	1,277,997	1,277,997			1,277,997	1,277,997		30-Nov-07
0	0	101,309	0			101,309	0		30-Nov-07
0	0	240,066,708	240,066,708			240,066,708	240,066,708		30-Nov-07
0	0	396,004,529	0			396,004,529	0		30-Nov-07
0	0	1,314,000,000	0			1,314,000,000	0		30-Nov-07
0	0	12,549,704	0			12,549,704	0		30-Nov-07
0	0	2,319,894	0			2,319,894	0		30-Nov-07
0	0	2,417,470	2,417,470			2,417,470	2,417,470		30-Nov-07
0	0	11,913,652	11,913,652	0	0	11,913,652	11,913,652	0	30-Nov-07
0	0	2,024,839	2,024,839			2,024,839	2,024,839		30-Nov-07
0	70,330,377	70,330,377	0	0	0	70,330,377	0	0	30-Nov-07
0	0	20,594,437	20,594,437			20,594,437	20,594,437		30-Nov-07
1,589,585,543	0	1,589,585,543	0	0	0	1,589,585,543	0	0	30-Nov-07
0	0	613,869	613,869			613,869	613,869		30-Nov-07
0	0	899,482	899,482			899,482	899,482		30-Nov-07
0	0	9,501,254	9,501,254	0	0	9,501,254	9,501,254	0	30-Nov-07
0	0	2,846	2,846			2,846	2,846		30-Nov-07
0	0	224	0			224	0		30-Nov-07
0	0	269,258,403	0			269,258,403	0		30-Nov-07
0	0	538,231,895	0			538,231,895	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	142,947	142,947			142,947	142,947		30-Nov-07
0	0	57,705	57,705			57,705	57,705		30-Nov-07
0	0	104,764	104,764			104,764	104,764		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	41,435,083	41,435,083			41,435,083	41,435,083		30-Nov-07
0	0	6,217,050	6,217,050			6,217,050	6,217,050		30-Nov-07
0	0	69,642,631	69,642,631			69,642,631	69,642,631		30-Nov-07
0	0	14,944,140	14,944,140			14,944,140	14,944,140		30-Nov-07
0	0	112,805,921	112,805,921			112,805,921	112,805,921		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	286,788,631	286,788,631			286,788,631	286,788,631		30-Nov-07
0	0	29,629,600	29,629,600			29,629,600	29,629,600		30-Nov-07
0	0	63,604,968	63,604,968			63,604,968	63,604,968		30-Nov-07
0	0	133,245,105	133,245,105			133,245,105	133,245,105		30-Nov-07
0	0	14,257,732	14,257,732			14,257,732	14,257,732		30-Nov-07
0	0	35,015,683	35,015,683			35,015,683	35,015,683		30-Nov-07
0	0	294,122,400	294,122,400			294,122,400	294,122,400		30-Nov-07
0	0	69,547,661	69,547,661			69,547,661	69,547,661		30-Nov-07
0	0	141,905,160	141,905,160			141,905,160	141,905,160		30-Nov-07
0	0	61,817,533	61,817,533			61,817,533	61,817,533		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	56,480,905	56,480,905			56,480,905	56,480,905		30-Nov-07
0	0	94,027,591	94,027,591			94,027,591	94,027,591		30-Nov-07
0	0	121,324,419	121,324,419			121,324,419	121,324,419		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	9,274,005	9,274,005			9,274,005	9,274,005		30-Nov-07
0	0	34,701,075	34,701,075			34,701,075	34,701,075		30-Nov-07
0	0	9,130,723	9,130,723			9,130,723	9,130,723		30-Nov-07
0	0	12,298,100	12,298,100			12,298,100	12,298,100		30-Nov-07
0	0	4,222,506	4,222,506			4,222,506	4,222,506		30-Nov-07
0	0	11,677,840	11,677,840			11,677,840	11,677,840		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	63,746,145	63,746,145			63,746,145	63,746,145		30-Nov-07
0	0	26,194,946	26,194,946			26,194,946	26,194,946		30-Nov-07
0	0	4,245,736	4,245,736			4,245,736	4,245,736		30-Nov-07
0	0	36,050,000	36,050,000			36,050,000	36,050,000		30-Nov-07
0	0	37,108,470	37,108,470			37,108,470	37,108,470		30-Nov-07
0	0	6,172,200	6,172,200			6,172,200	6,172,200		30-Nov-07
0	0	226,122,019	226,122,019			226,122,019	226,122,019		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	167,342,222	167,342,222			167,342,222	167,342,222		30-Nov-07
0	0	4,450,397	4,450,397			4,450,397	4,450,397		30-Nov-07
0	0	3,774,882,330	3,774,882,330			3,774,882,330	3,774,882,330		30-Nov-07
0	0	7,108,635	7,108,635			7,108,635	7,108,635		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	7,476,140	7,476,140			7,476,140	7,476,140		30-Nov-07
0	0	25,444,650	25,444,650			25,444,650	25,444,650		30-Nov-07
0	0	16,569,103	16,569,103			16,569,103	16,569,103		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,528,039	2,528,039			2,528,039	2,528,039		30-Nov-07
0	0	88,677,859	88,677,859			88,677,859	88,677,859		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	15,244,243	15,244,243			15,244,243	15,244,243		30-Nov-07
0	0	11,696,790	11,696,790			11,696,790	11,696,790		30-Nov-07
0	0	1,988,940	1,988,940			1,988,940	1,988,940		30-Nov-07
0	0	42,764,778	42,764,778			42,764,778	42,764,778		30-Nov-07
0	0	21,128,217	21,128,217			21,128,217	21,128,217		30-Nov-07
0	0	7,196,940	7,196,940			7,196,940	7,196,940		30-Nov-07
-15,723	0	1,668,311,366	0	1,550,000,000	900,000,000	118,311,366	-900,000,000	0	30-Nov-07
0	0	364,700,995	0	0	0	364,700,995	0	0	30-Nov-07
0	0	47,482,422	47,482,422			47,482,422	47,482,422		30-Nov-07
0	0	10,176,001	10,176,001	0	0	10,176,001	10,176,001	0	30-Nov-07
-1,441	0	7,521,294,029	39,301,956	1,550,000,000	400,000,000	5,971,294,029	-360,698,044	0	30-Nov-07
-9,810,742	0	3,075,476,703	2,418,063,674	2,200,000,000	2,100,000,000	875,476,703	318,063,674	0	30-Nov-07
912,433,197	0	36,259,429,886	10,645,144,586	0	0	36,259,429,886	10,645,144,586	0	30-Nov-07
-15,832,487	0	16,349,175,115	213,920,329	55,900,000,000	17,235,000,000	-39,550,824,885	-17,021,079,671	0	30-Nov-07
0	0	512,115,400	151,417,622	0	0	512,115,400	151,417,622	0	30-Nov-07
0	0	0	0	500,000,000	0	-500,000,000	0	0	30-Nov-07
0	0	80,332,253	78,056,303	0	0	80,332,253	78,056,303	0	30-Nov-07
0	0	4,049,453	4,049,453			4,049,453	4,049,453		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	25,921,589	25,921,589			25,921,589	25,921,589		30-Nov-07
0	0	9,515,935	9,295,551			9,515,935	9,295,551		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,435,701	2,080,341	0	0	2,435,701	2,080,341	0	30-Nov-07
0	0	5,945,951	5,945,951	0	0	5,945,951	5,945,951	0	30-Nov-07
0	0	124,777	114,437			124,777	114,437		30-Nov-07
0	0	167,886	154,026			167,886	154,026		30-Nov-07
0	0	2,981,250	2,981,250			2,981,250	2,981,250		30-Nov-07
0	0	735,032	674,257			735,032	674,257		30-Nov-07
0	0	306,034	280,734			306,034	280,734		30-Nov-07
0	0	68,265	62,655			68,265	62,655		30-Nov-07
0	0	1,217,847	1,119,232			1,217,847	1,119,232		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	24,393,715	24,393,715			24,393,715	24,393,715		30-Nov-07
0	0	1,776,511	1,776,511			1,776,511	1,776,511		30-Nov-07
0	0	46	46			46	46		30-Nov-07
0	0	61,057,890	0			61,057,890	0		30-Nov-07
0	0	4,133,641	4,133,641			4,133,641	4,133,641		30-Nov-07
0	0	3,616,868	1,453,910	0	0	3,616,868	1,453,910	0	30-Nov-07
0	0	200,878,287	200,878,287			200,878,287	200,878,287		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	166,943,277	166,943,277			166,943,277	166,943,277		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	11	11			11	11		30-Nov-07
0	0	2	2			2	2		30-Nov-07
0	0	2,510,938	2,510,938			2,510,938	2,510,938		30-Nov-07
0	0	34,943	34,943	0	0	34,943	34,943	0	30-Nov-07
0	0	328,829	328,829			328,829	328,829		30-Nov-07
0	0	3,504,493	3,504,493			3,504,493	3,504,493		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,102,963	7,102,963	0	0	7,102,963	7,102,963	0	30-Nov-07
0	0	1,885	1,885			1,885	1,885		30-Nov-07
0	0	1,021,417,827	1,021,417,827	0	0	1,021,417,827	1,021,417,827	0	30-Nov-07
0	0	638	638			638	638		30-Nov-07
0	0	227,641,565	227,641,565	0	0	227,641,565	227,641,565	0	30-Nov-07
0	0	44,944,609	44,944,609			44,944,609	44,944,609		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	6,717,091	6,717,091	0	0	6,717,091	6,717,091	0	30-Nov-07
0	0	797,098	797,098	0	0	797,098	797,098	0	30-Nov-07
0	0	2,060,746	2,060,746			2,060,746	2,060,746		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	74,294,198	74,294,198			74,294,198	74,294,198		30-Nov-07
0	0	1,980,499	1,980,499			1,980,499	1,980,499		30-Nov-07
0	0	8,614,402	8,614,402			8,614,402	8,614,402		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,295,491	2,295,491			2,295,491	2,295,491		30-Nov-07
0	0	17,488,415	17,488,415	0	0	17,488,415	17,488,415	0	30-Nov-07
0	0	756,649	756,649	0	0	756,649	756,649	0	30-Nov-07
0	0	632,193	632,193			632,193	632,193		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	703,117	703,117			703,117	703,117		30-Nov-07
0	0	870,898	870,898			870,898	870,898		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	5,296	5,296	0	0	5,296	5,296	0	30-Nov-07
0	0	16,731,852	16,731,852			16,731,852	16,731,852		30-Nov-07
0	0	51	51			51	51		30-Nov-07
0	0	201	201			201	201		30-Nov-07
0	0	1,670,670	1,670,670			1,670,670	1,670,670		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,466,906	7,466,906			7,466,906	7,466,906		30-Nov-07
0	0	8,953,094	8,953,094			8,953,094	8,953,094		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,790,090,574	297,208,025	0	0	1,790,090,574	297,208,025	0	30-Nov-07
0	0	0	0	12,000,000,000	6,000,000,000	-12,000,000,000	-6,000,000,000	0	30-Nov-07
0	0	9,439,043	9,439,043	0	0	9,439,043	9,439,043	0	30-Nov-07
-2,602,855	0	136,360,000	0	0	0	136,360,000	0	0	30-Nov-07
0	0	8,518,986	8,347,972			8,518,986	8,347,972		30-Nov-07
0	0	84,883	84,883	0	0	84,883	84,883	0	30-Nov-07
0	0	142,177,757	140,586,978	0	0	142,177,757	140,586,978	0	30-Nov-07
0	0	206,011	206,011			206,011	206,011		30-Nov-07
0	0	12,163,890	11,056,750	0	0	12,163,890	11,056,750	0	30-Nov-07
0	0	43,170,757	40,812,224	0	0	43,170,757	40,812,224	0	30-Nov-07
0	0	13,180,826	13,180,826			13,180,826	13,180,826		30-Nov-07
0	0	1,383,183	1,370,354	0	0	1,383,183	1,370,354	0	30-Nov-07
0	0	110,009,568	110,009,568	0	0	110,009,568	110,009,568	0	30-Nov-07
0	0	61,441,077	61,441,077	0	0	61,441,077	61,441,077	0	30-Nov-07
0	0	728,032	728,032			728,032	728,032		30-Nov-07
0	0	317,469	317,469			317,469	317,469		30-Nov-07
0	0	18,449,826	18,449,826			18,449,826	18,449,826		30-Nov-07
0	0	-2,391	-2,391	0	0	-2,391	-2,391	0	30-Nov-07
0	0	1,668,980	1,668,980			1,668,980	1,668,980		30-Nov-07
0	0	104,804	104,804			104,804	104,804		30-Nov-07
0	0	5,237,132	5,237,132			5,237,132	5,237,132		30-Nov-07
0	0	2,904,790	2,904,790			2,904,790	2,904,790		30-Nov-07
0	0	12,505	12,505			12,505	12,505		30-Nov-07
0	0	39,329,048	39,329,048	0	0	39,329,048	39,329,048	0	30-Nov-07
0	0	892,420,521	7,577,650	0	0	892,420,521	7,577,650	0	30-Nov-07
0	0	-130,235,287	-130,235,287	0	0	-130,235,287	-130,235,287	0	30-Nov-07
5,037,614,118	0	7,233,176,845	2,195,562,727	5,000,000,000	1,000,000,000	2,233,176,845	1,195,562,727	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,000,288,170	84,277,252	11,500,000,000	500,000,000	-10,499,711,830	-415,722,748	0	30-Nov-07
0	0	389,345,931	319,345,931	0	0	389,345,931	319,345,931	0	30-Nov-07
0	0	1,206,080	1,206,080			1,206,080	1,206,080		30-Nov-07
0	0	5,896,750	5,896,750			5,896,750	5,896,750		30-Nov-07
0	0	501,735,053	63,812,738			501,735,053	63,812,738		30-Nov-07
0	0	93,663	93,663			93,663	93,663		30-Nov-07
0	0	2,444,332	2,444,332	0	0	2,444,332	2,444,332	0	30-Nov-07
0	0	30,767,723	30,767,723	0	0	30,767,723	30,767,723	0	30-Nov-07
0	0	524,845,081	524,845,081			524,845,081	524,845,081		30-Nov-07
0	0	1,990,000	1,990,000			1,990,000	1,990,000		30-Nov-07
0	0	741,554,258	0			741,554,258	0		30-Nov-07
0	0	23,913,246	0			23,913,246	0		30-Nov-07
0	0	5,892,245,243	0	0	0	5,892,245,243	0	0	30-Nov-07
0	0	157,002,270	0			157,002,270	0		30-Nov-07
0	0	62,315,280	0			62,315,280	0		30-Nov-07
0	0	2,207,451,595	0			2,207,451,595	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	85,483,693	0			85,483,693	0		30-Nov-07
0	0	89,837,018	0			89,837,018	0		30-Nov-07
0	0	41,223,924	0			41,223,924	0		30-Nov-07
0	0	90,009,485	90,009,485	0	0	90,009,485	90,009,485	0	30-Nov-07
0	0	-950,177,995	0	5,200,000,000	0	-6,150,177,995	0	0	30-Nov-07
0	0	2,824,269	0	0	0	2,824,269	0	0	30-Nov-07
0	0	1,125,105,150	1,825,149			1,125,105,150	1,825,149		30-Nov-07
0	0	68,175,000	0			68,175,000	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	640,206	640,206			640,206	640,206		30-Nov-07
0	0	8,950,959,309	245,109,541			8,950,959,309	245,109,541		30-Nov-07
0	0	374,094,661	42,328,463			374,094,661	42,328,463		30-Nov-07
0	0	137,055,635	1,566,347			137,055,635	1,566,347		30-Nov-07
0	0	5,902,235	101,771			5,902,235	101,771		30-Nov-07
0	0	22,214	22,214	0	0	22,214	22,214	0	30-Nov-07
0	0	104,604,528	0			104,604,528	0		30-Nov-07
0	0	13,518,899	0			13,518,899	0		30-Nov-07
0	0	889,132,644	10,234,798	0	0	889,132,644	10,234,798	0	30-Nov-07
0	0	9,562,161	0			9,562,161	0		30-Nov-07
0	0	13,461,400	0			13,461,400	0		30-Nov-07
0	0	32,072,856	0			32,072,856	0		30-Nov-07
0	0	1,864,576	0			1,864,576	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	4,326,570,126	0	0	0	4,326,570,126	0	0	30-Nov-07
0	0	3,649,774	0			3,649,774	0		30-Nov-07
0	0	748,479,500	0			748,479,500	0		30-Nov-07
0	0	29,496,214	0			29,496,214	0		30-Nov-07
0	0	531,149,252	0	0	0	531,149,252	0	0	30-Nov-07
0	0	1,714,277,000	0	0	0	1,714,277,000	0	0	30-Nov-07
0	0	-3,408,000,428	0	0	0	-3,408,000,428	0	0	30-Nov-07
0	0	35,535,084	0			35,535,084	0		30-Nov-07
0	0	45,798,097	0			45,798,097	0		30-Nov-07
0	0	3,793,497,350	0			3,793,497,350	0		30-Nov-07
0	0	130,599,988	0			130,599,988	0		30-Nov-07
0	0	-34,750,609,346	0	0	0	-34,750,609,346	0	0	30-Nov-07
0	0	23,485,680	0			23,485,680	0		30-Nov-07
0	0	22,008,250	0			22,008,250	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	154,762,202	154,762,202	0	0	154,762,202	154,762,202	0	30-Nov-07
0	0	9,664,148,667	0	0	0	9,664,148,667	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	120,239,330	120,239,330			120,239,330	120,239,330		30-Nov-07
0	0	887,611,193	0			887,611,193	0		30-Nov-07
0	0	15,273,597,838	53,815,973			15,273,597,838	53,815,973		30-Nov-07
0	0	4,576,931,022	425,065,648			4,576,931,022	425,065,648		30-Nov-07
0	0	-3,399,654,461	0	0	0	-3,399,654,461	0	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		30-Nov-07
0	0	5,912,698	5,912,698			5,912,698	5,912,698		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	817,230,658	817,230,658	0	0	817,230,658	817,230,658	0	30-Nov-07
0	0	1,768,091,799	0	0	0	1,768,091,799	0	0	30-Nov-07
0	0	202,151,360	0			202,151,360	0		30-Nov-07
0	0	19,718,975	0			19,718,975	0		30-Nov-07
0	0	1,504,661,701	0	0	0	1,504,661,701	0	0	30-Nov-07
0	0	15,686,814,978	0	0	0	15,686,814,978	0	0	30-Nov-07
0	0	6,122,994,966	0	0	0	6,122,994,966	0	0	30-Nov-07
0	0	894,064,731	0			894,064,731	0		30-Nov-07
0	0	1,090,162,437	0	0	0	1,090,162,437	0	0	30-Nov-07
0	0	266,722,110	0			266,722,110	0		30-Nov-07
0	0	2,718,695,502	0	0	0	2,718,695,502	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	665,447	665,447			665,447	665,447		30-Nov-07
0	0	122,202,480	0			122,202,480	0		30-Nov-07
0	0	805,649,920	0			805,649,920	0		30-Nov-07
0	0	57,980,271	57,980,271			57,980,271	57,980,271		30-Nov-07
0	0	16,501,036	16,501,036			16,501,036	16,501,036		30-Nov-07
0	0	1,181,015,518	0	0	0	1,181,015,518	0	0	30-Nov-07
0	0	18,753,868	0			18,753,868	0		30-Nov-07
0	0	201,197,911	0			201,197,911	0		30-Nov-07
0	0	230,000,676	0			230,000,676	0		30-Nov-07
0	0	1,792,076,006	0			1,792,076,006	0		30-Nov-07
0	0	4,015,158,931	0			4,015,158,931	0		30-Nov-07
0	0	19,957,162	0			19,957,162	0		30-Nov-07
0	0	1,110,290,017	0			1,110,290,017	0		30-Nov-07
0	0	128,005,757	0			128,005,757	0		30-Nov-07
0	0	0	0	41,052,000,000	1,000,000,000	-41,052,000,000	-1,000,000,000	0	30-Nov-07
0	0	5,175,725	5,175,725			5,175,725	5,175,725		30-Nov-07
0	0	719,860	719,860			719,860	719,860		30-Nov-07
0	0	16,259,514	16,259,514	250,000,000	250,000,000	-233,740,486	-233,740,486	0	30-Nov-07
0	0	118,855,601	118,855,601	0	0	118,855,601	118,855,601	0	30-Nov-07
0	0	102,388,597	0	0	0	102,388,597	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	-211,869	-211,869	0	0	-211,869	-211,869	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	-211,869	-211,869	0	0	-211,869	-211,869	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	118,855,601	118,855,601	0	0	118,855,601	118,855,601	0	30-Nov-07
0	0	0	0	250,000,000	250,000,000	-250,000,000	-250,000,000	0	30-Nov-07
0	0	0	0	1,100,000,000	0	-1,100,000,000	0	0	30-Nov-07
0	0	423,722	423,257			423,722	423,257		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	952,007,680	0	0	0	952,007,680	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,747,964,126	0	0	0	1,747,964,126	0	0	30-Nov-07
0	0	0	0	8,600,000,000	3,206,000,000	-8,600,000,000	-3,206,000,000	0	30-Nov-07
0	0	2,009,973,138	0	0	0	2,009,973,138	0	0	30-Nov-07
231,462,832	0	7,172,029,345	2,700,422,708	0	0	7,172,029,345	2,700,422,708	0	30-Nov-07
0	0	206,794,723	61,143,182	0	0	206,794,723	61,143,182	0	30-Nov-07
0	0	10,362,894	0	0	0	10,362,894	0	0	30-Nov-07
0	0	4,825,754	4,825,754			4,825,754	4,825,754		30-Nov-07
0	0	336,539,537	336,539,537			336,539,537	336,539,537		30-Nov-07
0	0	3,796,941	3,796,941			3,796,941	3,796,941		30-Nov-07
0	0	148,215,504	148,215,504			148,215,504	148,215,504		30-Nov-07
0	0	21,697,087	20,520,292	0	0	21,697,087	20,520,292	0	30-Nov-07
0	0	2,622,301	2,622,301	0	0	2,622,301	2,622,301	0	30-Nov-07
0	0	1,562,094	1,562,094			1,562,094	1,562,094		30-Nov-07
0	0	9,574	9,574			9,574	9,574		30-Nov-07
0	0	745,620	745,620			745,620	745,620		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	5,124,771	0			5,124,771	0		30-Nov-07
0	0	1,471,491	0			1,471,491	0		30-Nov-07
0	0	31,561,722	31,561,722			31,561,722	31,561,722		30-Nov-07
0	0	2,800,507	2,800,507			2,800,507	2,800,507		30-Nov-07
0	0	2,688,952	2,688,952			2,688,952	2,688,952		30-Nov-07
0	0	839,289	839,289			839,289	839,289		30-Nov-07
0	0	4,397,176	0			4,397,176	0		30-Nov-07
0	0	5,598,371	5,598,371			5,598,371	5,598,371		30-Nov-07
0	0	35,227,202	35,227,202			35,227,202	35,227,202		30-Nov-07
0	0	218,469,466	184,300,082	0	0	218,469,466	184,300,082	0	30-Nov-07
0	0	149,000,035	5,628,238			149,000,035	5,628,238		30-Nov-07
0	0	24,000,373	24,000,373			24,000,373	24,000,373		30-Nov-07
0	0	18,982,338	18,982,338			18,982,338	18,982,338		30-Nov-07
0	0	37,084,647	0			37,084,647	0		30-Nov-07
0	0	35,680,094	35,680,094			35,680,094	35,680,094		30-Nov-07
0	0	26,766,089	22,266,258			26,766,089	22,266,258		30-Nov-07
0	0	89,002,009	89,002,009			89,002,009	89,002,009		30-Nov-07
0	0	26,251,371	17,028,797			26,251,371	17,028,797		30-Nov-07
0	0	333,363	333,363			333,363	333,363		30-Nov-07
0	0	61,171	61,171			61,171	61,171		30-Nov-07
0	0	270,565,123	64,689,775	0	0	270,565,123	64,689,775	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	7,300,382	7,300,382	0	0	7,300,382	7,300,382	0	30-Nov-07
0	0	373,786,989	373,786,989	1,800,000,000	350,000,000	-1,426,213,011	23,786,989	0	30-Nov-07
0	0	10,640,623	10,640,623	0	0	10,640,623	10,640,623	0	30-Nov-07
0	0	10,313,306	6,174,243			10,313,306	6,174,243		30-Nov-07
0	0	73	73			73	73		30-Nov-07
0	0	73,287,682	44,401,648			73,287,682	44,401,648		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	39,249,066	39,249,066	0	0	39,249,066	39,249,066	0	30-Nov-07
0	0	39,393,467	35,971,701			39,393,467	35,971,701		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	14,971,404	12,524,153			14,971,404	12,524,153		30-Nov-07
0	0	274,572	274,572			274,572	274,572		30-Nov-07
0	0	9,347,225	8,958,636			9,347,225	8,958,636		30-Nov-07
0	0	10,707	10,707			10,707	10,707		30-Nov-07
0	0	233	0			233	0		30-Nov-07
0	0	18,471,837	11,540,552			18,471,837	11,540,552		30-Nov-07
0	0	75,628,920	46,361,190			75,628,920	46,361,190		30-Nov-07
0	0	34,889,145	34,889,145	0	0	34,889,145	34,889,145	0	30-Nov-07
0	0	22,779,952	16,022,151	0	0	22,779,952	16,022,151	0	30-Nov-07
0	0	12,246,650	0	0	0	12,246,650	0	0	30-Nov-07
0	0	71,525,004	49,038,676	0	0	71,525,004	49,038,676	0	30-Nov-07
0	0	7,287,933	5,716,571	0	0	7,287,933	5,716,571	0	30-Nov-07
0	0	46,030,856	33,113,100	0	0	46,030,856	33,113,100	0	30-Nov-07
0	0	56,705,480	40,999,930			56,705,480	40,999,930		30-Nov-07
0	0	35,992	0			35,992	0		30-Nov-07
0	0	15,325,878	12,793,941	0	0	15,325,878	12,793,941	0	30-Nov-07
0	0	85,964,375	85,964,375	0	0	85,964,375	85,964,375	0	30-Nov-07
0	0	19,773	19,773			19,773	19,773		30-Nov-07
0	0	353,248	133,029			353,248	133,029		30-Nov-07
0	0	35,642	35,642			35,642	35,642		30-Nov-07
0	0	32,190,861	23,305,037	0	0	32,190,861	23,305,037	0	30-Nov-07
0	0	10,880,219	9,043,005	0	0	10,880,219	9,043,005	0	30-Nov-07
0	0	5,992,183	4,250,448	0	0	5,992,183	4,250,448	0	30-Nov-07
0	0	25,402,618	0			25,402,618	0		30-Nov-07
0	0	727	727			727	727		30-Nov-07
0	0	25,559	7,492	0	0	25,559	7,492	0	30-Nov-07
0	0	1,180,424	743,393	0	0	1,180,424	743,393	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	9,956,217	6,375,844	0	0	9,956,217	6,375,844	0	30-Nov-07
0	0	82,233,269	57,653,773	0	0	82,233,269	57,653,773	0	30-Nov-07
0	0	11,492,591	8,118,103	0	0	11,492,591	8,118,103	0	30-Nov-07
0	0	76,815,731	59,145,844	0	0	76,815,731	59,145,844	0	30-Nov-07
0	0	277,076	204,183			277,076	204,183		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,449,026	1,449,026			1,449,026	1,449,026		30-Nov-07
0	0	23,062,452	21,345,131			23,062,452	21,345,131		30-Nov-07
0	0	67,257,189	67,257,189	0	0	67,257,189	67,257,189	0	30-Nov-07
0	0	7,979,455	5,913,762	0	0	7,979,455	5,913,762	0	30-Nov-07
0	0	9,522,236	7,114,841	0	0	9,522,236	7,114,841	0	30-Nov-07
0	0	198,899,096	146,318,177	0	0	198,899,096	146,318,177	0	30-Nov-07
0	0	209,516	127,649	0	0	209,516	127,649	0	30-Nov-07
0	0	3,685,309	2,249,134	0	0	3,685,309	2,249,134	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	950,072	582,912	0	0	950,072	582,912	0	30-Nov-07
0	0	2,290,952	1,404,736	0	0	2,290,952	1,404,736	0	30-Nov-07
0	0	177,760,793	116,184,242	0	0	177,760,793	116,184,242	0	30-Nov-07
0	0	27,496,951	17,539,843			27,496,951	17,539,843		30-Nov-07
0	0	14,354,166	10,713,552			14,354,166	10,713,552		30-Nov-07
0	0	61,474	0			61,474	0		30-Nov-07
0	0	1,325,855	743,860			1,325,855	743,860		30-Nov-07
0	0	3,991,882	3,590,925			3,991,882	3,590,925		30-Nov-07
0	0	157,283,081	157,283,081	0	0	157,283,081	157,283,081	0	30-Nov-07
0	0	0	0	2,700,000,000	2,650,000,000	-2,700,000,000	-2,650,000,000	0	30-Nov-07
0	0	20,659,107,254	0	8,000,000,000	0	12,659,107,254	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	576,344	576,344			576,344	576,344		30-Nov-07
0	0	492,598	492,598			492,598	492,598		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,432,413	2,432,413			2,432,413	2,432,413		30-Nov-07
0	0	9,023,170,242	195,536,240			9,023,170,242	195,536,240		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	-21,551,903,261	0			-21,551,903,261	0		30-Nov-07
0	0	-492,598	-492,598	0	0	-492,598	-492,598	0	30-Nov-07
0	0	-6,061,976,691	-54,645,781	0	0	-6,061,976,691	-54,645,781	0	30-Nov-07
0	0	-576,344	-576,344	0	0	-576,344	-576,344	0	30-Nov-07
0	0	101,890,457	0			101,890,457	0		30-Nov-07
0	0	119,452	119,452			119,452	119,452		30-Nov-07
0	0	2,213,567	2,213,567			2,213,567	2,213,567		30-Nov-07
0	0	13,032	13,032			13,032	13,032		30-Nov-07
0	0	1,305,354	1,305,354			1,305,354	1,305,354		30-Nov-07
0	0	31,235	31,235			31,235	31,235		30-Nov-07
0	0	1,156,381	1,156,381			1,156,381	1,156,381		30-Nov-07
0	0	378,809	0	0	0	378,809	0	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	26,629,472	24,771,571			26,629,472	24,771,571		30-Nov-07
0	0	53,936,003	50,367,383			53,936,003	50,367,383		30-Nov-07
0	0	1,099,278	0			1,099,278	0		30-Nov-07
0	0	8,948,132	8,198,105			8,948,132	8,198,105		30-Nov-07
0	0	132,937,370	132,937,370	0	0	132,937,370	132,937,370	0	30-Nov-07
0	0	74,986,690	72,210,682	0	0	74,986,690	72,210,682	0	30-Nov-07
0	0	680,821,222	0	0	0	680,821,222	0	0	30-Nov-07
0	0	572,686,364	0	600,000,000	0	-27,313,636	0	0	30-Nov-07
513,910	0	513,910	0			513,910	0		30-Nov-07
10,384	0	10,384	0			10,384	0		30-Nov-07
24	0	24	0			24	0		30-Nov-07
7,313	0	7,313	0			7,313	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
2,317	0	2,317	0			2,317	0		30-Nov-07
4	0	4	0			4	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
271,205	0	271,205	0			271,205	0		30-Nov-07
677,371	0	677,371	0			677,371	0		30-Nov-07
97,175	0	97,175	0			97,175	0		30-Nov-07
10,611	0	10,611	0			10,611	0		30-Nov-07
4,713	0	4,713	0			4,713	0		30-Nov-07
229	0	229	0			229	0		30-Nov-07
626	0	626	0			626	0		30-Nov-07
45,234	0	45,234	0			45,234	0		30-Nov-07
3,001	0	3,001	0			3,001	0		30-Nov-07
67	0	67	0			67	0		30-Nov-07
164	0	164	0			164	0		30-Nov-07
204	0	204	0			204	0		30-Nov-07
1,830	0	1,830	0			1,830	0		30-Nov-07
43,144	0	43,144	0			43,144	0		30-Nov-07
12,554	0	12,554	0			12,554	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
114,031	0	114,031	0			114,031	0		30-Nov-07
2,020	0	2,020	0			2,020	0		30-Nov-07
119	0	119	0			119	0		30-Nov-07
45	0	45	0			45	0		30-Nov-07
3	0	3	0			3	0		30-Nov-07
4,088	0	4,088	0			4,088	0		30-Nov-07
145,700	0	145,700	0			145,700	0		30-Nov-07
46	0	46	0			46	0		30-Nov-07
393	0	393	0			393	0		30-Nov-07
74	0	74	0			74	0		30-Nov-07
439	0	439	0			439	0		30-Nov-07
51,200	0	51,200	0			51,200	0		30-Nov-07
2,650	0	2,650	0			2,650	0		30-Nov-07
2,921	0	2,921	0			2,921	0		30-Nov-07
492	0	492	0			492	0		30-Nov-07
1,753	0	1,753	0			1,753	0		30-Nov-07
456,806	0	456,806	0			456,806	0		30-Nov-07
1,101	0	1,101	0			1,101	0		30-Nov-07
6	0	6	0			6	0		30-Nov-07
491	0	491	0			491	0		30-Nov-07
1,498	0	1,498	0			1,498	0		30-Nov-07
607	0	607	0			607	0		30-Nov-07
328,425	0	328,425	0			328,425	0		30-Nov-07
78,057	0	78,057	0			78,057	0		30-Nov-07
5,756	0	5,756	0			5,756	0		30-Nov-07
3,552	0	3,552	0			3,552	0		30-Nov-07
194,130	0	194,130	0			194,130	0		30-Nov-07
157,729	0	157,729	0			157,729	0		30-Nov-07
91,137	0	91,137	0			91,137	0		30-Nov-07
251	0	251	0			251	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
360,496	0	360,496	0			360,496	0		30-Nov-07
10	0	10	0			10	0		30-Nov-07
60,223	0	60,223	0			60,223	0		30-Nov-07
2,372	0	2,372	0			2,372	0		30-Nov-07
369	0	369	0			369	0		30-Nov-07
1,170	0	1,170	0			1,170	0		30-Nov-07
678	0	678	0			678	0		30-Nov-07
7	0	7	0			7	0		30-Nov-07
284	0	284	0			284	0		30-Nov-07
32	0	32	0			32	0		30-Nov-07
14	0	14	0			14	0		30-Nov-07
53,204	0	53,204	0			53,204	0		30-Nov-07
4,248	0	4,248	0			4,248	0		30-Nov-07
19	0	19	0			19	0		30-Nov-07
167	0	167	0			167	0		30-Nov-07
10,181	0	10,181	0			10,181	0		30-Nov-07
59	0	59	0			59	0		30-Nov-07
17	0	17	0			17	0		30-Nov-07
220	0	220	0			220	0		30-Nov-07
3	0	3	0			3	0		30-Nov-07
79,495	0	79,495	0			79,495	0		30-Nov-07
1,070	0	1,070	0			1,070	0		30-Nov-07
2,561	0	2,561	0			2,561	0		30-Nov-07
176	0	176	0			176	0		30-Nov-07
79	0	79	0			79	0		30-Nov-07
283,168	0	283,168	0			283,168	0		30-Nov-07
5,904	0	5,904	0			5,904	0		30-Nov-07
532,250	0	532,250	0			532,250	0		30-Nov-07
532,250	0	532,250	0			532,250	0		30-Nov-07
64	0	64	0			64	0		30-Nov-07
41,809	0	41,809	0			41,809	0		30-Nov-07
249	0	249	0			249	0		30-Nov-07
68,561	0	68,561	0			68,561	0		30-Nov-07
91	0	91	0			91	0		30-Nov-07
263	0	263	0			263	0		30-Nov-07
4	0	4	0			4	0		30-Nov-07
217	0	217	0			217	0		30-Nov-07
1,081	0	1,081	0			1,081	0		30-Nov-07
2,424	0	2,424	0			2,424	0		30-Nov-07
1,724	0	1,724	0			1,724	0		30-Nov-07
1,162	0	1,162	0			1,162	0		30-Nov-07
27,214	0	27,214	0			27,214	0		30-Nov-07
102	0	102	0			102	0		30-Nov-07
102	0	102	0			102	0		30-Nov-07
18,799	0	18,799	0			18,799	0		30-Nov-07
137	0	137	0			137	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
62	0	62	0			62	0		30-Nov-07
469	0	469	0			469	0		30-Nov-07
469	0	469	0			469	0		30-Nov-07
469	0	469	0			469	0		30-Nov-07
465	0	465	0			465	0		30-Nov-07
1,927	0	1,927	0			1,927	0		30-Nov-07
10	0	10	0			10	0		30-Nov-07
138,406	0	138,406	0			138,406	0		30-Nov-07
169,707	0	169,707	0			169,707	0		30-Nov-07
156,021	0	156,021	0			156,021	0		30-Nov-07
5,168	0	5,168	0			5,168	0		30-Nov-07
950,951	0	950,951	0			950,951	0		30-Nov-07
13	0	13	0			13	0		30-Nov-07
20,675	0	20,675	0			20,675	0		30-Nov-07
2,518	0	2,518	0			2,518	0		30-Nov-07
4,290,781	0	4,290,781	0			4,290,781	0		30-Nov-07
2,754	0	2,754	0			2,754	0		30-Nov-07
60,595	0	60,595	0			60,595	0		30-Nov-07
1,700,786	0	1,700,786	0			1,700,786	0		30-Nov-07
430,606	0	430,606	0			430,606	0		30-Nov-07
491,771	0	491,771	0			491,771	0		30-Nov-07
2,794	0	2,794	0			2,794	0		30-Nov-07
180,291	0	180,291	0			180,291	0		30-Nov-07
246	0	246	0			246	0		30-Nov-07
450	0	450	0			450	0		30-Nov-07
3,046	0	3,046	0			3,046	0		30-Nov-07
85,559	0	85,559	0			85,559	0		30-Nov-07
3,680	0	3,680	0			3,680	0		30-Nov-07
348	0	348	0			348	0		30-Nov-07
71,010	0	71,010	0			71,010	0		30-Nov-07
801	0	801	0			801	0		30-Nov-07
180	0	180	0			180	0		30-Nov-07
407	0	407	0			407	0		30-Nov-07
916	0	916	0			916	0		30-Nov-07
458	0	458	0			458	0		30-Nov-07
206	0	206	0			206	0		30-Nov-07
98	0	98	0			98	0		30-Nov-07
11,211	0	11,211	0			11,211	0		30-Nov-07
8,897	0	8,897	0			8,897	0		30-Nov-07
60	0	60	0			60	0		30-Nov-07
567	0	567	0			567	0		30-Nov-07
6,820	0	6,820	0			6,820	0		30-Nov-07
837	0	837	0			837	0		30-Nov-07
150	0	150	0			150	0		30-Nov-07
171,100	0	171,100	0			171,100	0		30-Nov-07
3,660	0	3,660	0			3,660	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
17,894	0	17,894	0			17,894	0		30-Nov-07
1,236	0	1,236	0			1,236	0		30-Nov-07
103,348	0	103,348	0			103,348	0		30-Nov-07
103,358	0	103,358	0			103,358	0		30-Nov-07
103,388	0	103,388	0			103,388	0		30-Nov-07
389	0	389	0			389	0		30-Nov-07
1,545	0	1,545	0			1,545	0		30-Nov-07
71,497	0	71,497	0			71,497	0		30-Nov-07
29,867	0	29,867	0			29,867	0		30-Nov-07
625,343	0	625,343	0			625,343	0		30-Nov-07
2,530	0	2,530	0			2,530	0		30-Nov-07
79	0	79	0			79	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
63	0	63	0			63	0		30-Nov-07
699	0	699	0			699	0		30-Nov-07
957	0	957	0			957	0		30-Nov-07
254	0	254	0			254	0		30-Nov-07
362,196	0	362,196	0			362,196	0		30-Nov-07
183	0	183	0			183	0		30-Nov-07
63	0	63	0			63	0		30-Nov-07
3,352	0	3,352	0			3,352	0		30-Nov-07
5,965	0	5,965	0			5,965	0		30-Nov-07
1,482	0	1,482	0			1,482	0		30-Nov-07
2,828	0	2,828	0			2,828	0		30-Nov-07
82	0	82	0			82	0		30-Nov-07
9	0	9	0			9	0		30-Nov-07
2,120	0	2,120	0			2,120	0		30-Nov-07
43,061	0	43,061	0			43,061	0		30-Nov-07
2,685	0	2,685	0			2,685	0		30-Nov-07
100,000,000	0	100,000,000	0			100,000,000	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
202,517,436	0	202,517,436	0			202,517,436	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	115,954	0			115,954	0		30-Nov-07
0	0	1,640,997	0			1,640,997	0		30-Nov-07
0	0	68,092	0			68,092	0		30-Nov-07
0	0	1,354,101	0			1,354,101	0		30-Nov-07
0	0	493,194	0			493,194	0		30-Nov-07
0	0	978,126	0			978,126	0		30-Nov-07
0	0	5,919,776	0			5,919,776	0		30-Nov-07
0	0	227,638	0			227,638	0		30-Nov-07
0	0	2,753,384	0			2,753,384	0		30-Nov-07
0	0	25,862	0			25,862	0		30-Nov-07
0	0	27,361	0			27,361	0		30-Nov-07
0	0	69,641,593	0			69,641,593	0		30-Nov-07
0	0	454,557	0			454,557	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	116,071	0			116,071	0		30-Nov-07
0	0	2,093,778	0			2,093,778	0		30-Nov-07
0	0	1,489,202	0			1,489,202	0		30-Nov-07
0	0	1,164,927	0			1,164,927	0		30-Nov-07
0	0	5,139,066	0			5,139,066	0		30-Nov-07
0	0	1,790,349	0			1,790,349	0		30-Nov-07
0	0	200,109	0			200,109	0		30-Nov-07
0	0	17,047,027	0			17,047,027	0		30-Nov-07
0	0	13,946	0			13,946	0		30-Nov-07
0	0	5,069,331	0			5,069,331	0		30-Nov-07
0	0	13,748,050	0			13,748,050	0		30-Nov-07
0	0	7,140	0			7,140	0		30-Nov-07
0	0	2,115,831	571,368			2,115,831	571,368		30-Nov-07
0	0	18,259	0			18,259	0		30-Nov-07
0	0	17,675	0			17,675	0		30-Nov-07
0	0	173,655	0			173,655	0		30-Nov-07
0	0	2,535,974	0			2,535,974	0		30-Nov-07
0	0	635,019	0			635,019	0		30-Nov-07
0	0	176,833	0			176,833	0		30-Nov-07
0	0	717,461	0			717,461	0		30-Nov-07
0	0	8,152,764	0			8,152,764	0		30-Nov-07
0	0	17,518,213	0			17,518,213	0		30-Nov-07
0	0	75,690	0			75,690	0		30-Nov-07
0	0	2,120,208	0			2,120,208	0		30-Nov-07
0	0	5,011,385	0			5,011,385	0		30-Nov-07
0	0	2,719,769	0			2,719,769	0		30-Nov-07
0	0	7,531,313	1,448,168			7,531,313	1,448,168		30-Nov-07
0	0	6,621	0			6,621	0		30-Nov-07
0	0	111,627,306	23,283,953			111,627,306	23,283,953		30-Nov-07
0	0	145,393	0			145,393	0		30-Nov-07
0	0	707,331	0			707,331	0		30-Nov-07
0	0	25,882,935	0			25,882,935	0		30-Nov-07
0	0	51,338,569	0			51,338,569	0		30-Nov-07
0	0	56,894,487	0			56,894,487	0		30-Nov-07
0	0	353,666	0			353,666	0		30-Nov-07
0	0	1,108,923	0			1,108,923	0		30-Nov-07
0	0	82,700,419	26,923,636			82,700,419	26,923,636		30-Nov-07
0	0	280,162	0			280,162	0		30-Nov-07
0	0	6,060,631	0			6,060,631	0		30-Nov-07
0	0	509,188	0			509,188	0		30-Nov-07
0	0	176,833	0			176,833	0		30-Nov-07
0	0	117,011	0			117,011	0		30-Nov-07
0	0	333,654	0			333,654	0		30-Nov-07
0	0	4,671,973	0			4,671,973	0		30-Nov-07
0	0	23,313,870	0			23,313,870	0		30-Nov-07
0	0	33,478,148	0			33,478,148	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	425,075,466	25,892,008			425,075,466	25,892,008		30-Nov-07
0	0	1,160,879	0			1,160,879	0		30-Nov-07
0	0	89,269	0			89,269	0		30-Nov-07
0	0	26,225,557	9,747,015			26,225,557	9,747,015		30-Nov-07
0	0	349,289	0			349,289	0		30-Nov-07
0	0	378,676	0			378,676	0		30-Nov-07
0	0	252,838	0			252,838	0		30-Nov-07
0	0	33,279,967	0			33,279,967	0		30-Nov-07
0	0	553,974	0			553,974	0		30-Nov-07
0	0	1,591,780	277,115			1,591,780	277,115		30-Nov-07
0	0	2,550	0			2,550	0		30-Nov-07
0	0	416,193	0			416,193	0		30-Nov-07
0	0	661,144	0			661,144	0		30-Nov-07
0	0	208,334	0			208,334	0		30-Nov-07
0	0	194,738	0			194,738	0		30-Nov-07
0	0	48,685	0			48,685	0		30-Nov-07
0	0	168,443	0			168,443	0		30-Nov-07
0	0	190,600	190,600			190,600	190,600		30-Nov-07
0	0	8,315,565	1,459,676			8,315,565	1,459,676		30-Nov-07
0	0	545,803	0			545,803	0		30-Nov-07
0	0	19,094,662	0			19,094,662	0		30-Nov-07
0	0	1,552,194	1,552,194			1,552,194	1,552,194		30-Nov-07
0	0	8,261	0			8,261	0		30-Nov-07
0	0	663,918	0			663,918	0		30-Nov-07
0	0	1,732,249	0			1,732,249	0		30-Nov-07
0	0	52,055	0			52,055	0		30-Nov-07
0	0	20,408	0			20,408	0		30-Nov-07
0	0	24,240,636	0			24,240,636	0		30-Nov-07
0	0	279,583,430	0			279,583,430	0		30-Nov-07
0	0	23,806,432	16,761,447			23,806,432	16,761,447		30-Nov-07
0	0	237	0			237	0		30-Nov-07
0	0	51,211,798	21,244,815			51,211,798	21,244,815		30-Nov-07
0	0	2,501,948	534,971			2,501,948	534,971		30-Nov-07
0	0	67,128	0			67,128	0		30-Nov-07
0	0	101,866,456	7,943,244			101,866,456	7,943,244		30-Nov-07
0	0	4,652,274	0			4,652,274	0		30-Nov-07
0	0	24,684,913	231,408			24,684,913	231,408		30-Nov-07
0	0	2,791,098	0			2,791,098	0		30-Nov-07
0	0	94,351	0			94,351	0		30-Nov-07
0	0	66,406	0			66,406	0		30-Nov-07
0	0	226,712	0			226,712	0		30-Nov-07
0	0	38,603	0			38,603	0		30-Nov-07
0	0	5,758,058	0			5,758,058	0		30-Nov-07
0	0	4,313,592	0			4,313,592	0		30-Nov-07
0	0	908,081	890,916			908,081	890,916		30-Nov-07
0	0	2,494,499	1,131,066			2,494,499	1,131,066		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,707,250	0			1,707,250	0		30-Nov-07
0	0	2,825,165	1,574,913			2,825,165	1,574,913		30-Nov-07
0	0	3,494,079	186,745			3,494,079	186,745		30-Nov-07
0	0	29,259,616	8,510,218			29,259,616	8,510,218		30-Nov-07
0	0	2,350	0			2,350	0		30-Nov-07
0	0	516,912	0			516,912	0		30-Nov-07
0	0	424,436	0			424,436	0		30-Nov-07
0	0	34,584,042	0			34,584,042	0		30-Nov-07
0	0	13,367	0			13,367	0		30-Nov-07
0	0	5,140,678	0			5,140,678	0		30-Nov-07
0	0	75,991	0			75,991	0		30-Nov-07
0	0	3,439	0			3,439	0		30-Nov-07
0	0	27,654,867	0			27,654,867	0		30-Nov-07
0	0	33,994	0			33,994	0		30-Nov-07
0	0	7,316	0			7,316	0		30-Nov-07
0	0	15,509,188	0			15,509,188	0		30-Nov-07
0	0	1,908,002	0			1,908,002	0		30-Nov-07
0	0	25,181,503	2,759,580			25,181,503	2,759,580		30-Nov-07
0	0	278,162	0			278,162	0		30-Nov-07
0	0	2,854,016	0			2,854,016	0		30-Nov-07
0	0	1,265,894	0			1,265,894	0		30-Nov-07
0	0	511,382	0			511,382	0		30-Nov-07
0	0	4,065,486	0			4,065,486	0		30-Nov-07
0	0	99,550	99,550			99,550	99,550		30-Nov-07
0	0	6,914,953	0			6,914,953	0		30-Nov-07
0	0	2,349,956	0			2,349,956	0		30-Nov-07
0	0	99,000	99,000			99,000	99,000		30-Nov-07
0	0	4,495,627	0			4,495,627	0		30-Nov-07
0	0	5,311	0			5,311	0		30-Nov-07
0	0	379	0			379	0		30-Nov-07
0	0	417	0			417	0		30-Nov-07
0	0	1,933	0			1,933	0		30-Nov-07
0	0	1,516	0			1,516	0		30-Nov-07
0	0	606	0			606	0		30-Nov-07
0	0	5,972,640	0			5,972,640	0		30-Nov-07
0	0	11,000	11,000			11,000	11,000		30-Nov-07
0	0	20,546,873	0			20,546,873	0		30-Nov-07
0	0	71,814,526	0			71,814,526	0		30-Nov-07
0	0	364,980,037	16,410,890			364,980,037	16,410,890		30-Nov-07
0	0	7,217,608	0			7,217,608	0		30-Nov-07
0	0	1,272	0			1,272	0		30-Nov-07
0	0	32,780	32,780			32,780	32,780		30-Nov-07
0	0	2,423,383	0			2,423,383	0		30-Nov-07
0	0	783,089	0			783,089	0		30-Nov-07
0	0	123,127,845	1,043,450			123,127,845	1,043,450		30-Nov-07
0	0	47,199,790	1,043,449			47,199,790	1,043,449		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	68,506,337	49,483			68,506,337	49,483		30-Nov-07
0	0	9,965	0			9,965	0		30-Nov-07
0	0	482,644	0			482,644	0		30-Nov-07
0	0	12,289,551	0			12,289,551	0		30-Nov-07
0	0	345,211	345,211			345,211	345,211		30-Nov-07
0	0	6,822	0			6,822	0		30-Nov-07
0	0	6,822	0			6,822	0		30-Nov-07
0	0	4,766,388	0			4,766,388	0		30-Nov-07
0	0	84,181,771	0			84,181,771	0		30-Nov-07
0	0	1,983,944	0			1,983,944	0		30-Nov-07
0	0	4,953,639	0			4,953,639	0		30-Nov-07
0	0	242,761,403	0			242,761,403	0		30-Nov-07
0	0	4,145,400	794,536			4,145,400	794,536		30-Nov-07
0	0	304,415	304,415			304,415	304,415		30-Nov-07
0	0	9,202,296	0			9,202,296	0		30-Nov-07
0	0	258,995	0			258,995	0		30-Nov-07
0	0	5,189,679	0			5,189,679	0		30-Nov-07
0	0	22,349,712	5,580,908			22,349,712	5,580,908		30-Nov-07
0	0	3,735,871	891,888			3,735,871	891,888		30-Nov-07
0	0	8,019,131	0			8,019,131	0		30-Nov-07
0	0	195,079	0			195,079	0		30-Nov-07
0	0	20,364,987	2,884,608			20,364,987	2,884,608		30-Nov-07
0	0	67,951,983	1,675,108			67,951,983	1,675,108		30-Nov-07
0	0	472,285	0			472,285	0		30-Nov-07
0	0	294,931	0			294,931	0		30-Nov-07
0	0	199,044	0			199,044	0		30-Nov-07
0	0	199,044	0			199,044	0		30-Nov-07
0	0	248,341	0			248,341	0		30-Nov-07
0	0	248,341	0			248,341	0		30-Nov-07
0	0	3,757,904	1,872,463			3,757,904	1,872,463		30-Nov-07
0	0	33,487	0			33,487	0		30-Nov-07
0	0	78,798	0			78,798	0		30-Nov-07
0	0	706	0			706	0		30-Nov-07
0	0	62,969	0			62,969	0		30-Nov-07
0	0	481,747	0			481,747	0		30-Nov-07
0	0	3,305,816	0			3,305,816	0		30-Nov-07
0	0	1,948	0			1,948	0		30-Nov-07
0	0	1,952	0			1,952	0		30-Nov-07
0	0	168,055	0			168,055	0		30-Nov-07
0	0	14,403	0			14,403	0		30-Nov-07
0	0	136,150	0			136,150	0		30-Nov-07
0	0	21,259	0			21,259	0		30-Nov-07
0	0	7,746	0			7,746	0		30-Nov-07
0	0	196,218	0			196,218	0		30-Nov-07
0	0	51,904	0			51,904	0		30-Nov-07
0	0	849,506	0			849,506	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,555,104	0			1,555,104	0		30-Nov-07
0	0	268,629	0			268,629	0		30-Nov-07
0	0	4,283,669	47,953			4,283,669	47,953		30-Nov-07
0	0	424,048	0			424,048	0		30-Nov-07
0	0	222,513	0			222,513	0		30-Nov-07
0	0	155,825	0			155,825	0		30-Nov-07
0	0	236,618	1,486			236,618	1,486		30-Nov-07
0	0	1,687	0			1,687	0		30-Nov-07
0	0	449,160	161			449,160	161		30-Nov-07
0	0	36,293	0			36,293	0		30-Nov-07
0	0	322	0			322	0		30-Nov-07
0	0	2,158,925	822,683			2,158,925	822,683		30-Nov-07
0	0	2,046,559	0			2,046,559	0		30-Nov-07
0	0	2,674,492	0			2,674,492	0		30-Nov-07
0	0	158,553	0			158,553	0		30-Nov-07
0	0	277,345	0			277,345	0		30-Nov-07
0	0	47,565	0			47,565	0		30-Nov-07
0	0	15,380,974	0			15,380,974	0		30-Nov-07
0	0	14,596,319	0			14,596,319	0		30-Nov-07
0	0	31,445,696	0			31,445,696	0		30-Nov-07
0	0	784,260	84,537			784,260	84,537		30-Nov-07
0	0	107,830,191	0			107,830,191	0		30-Nov-07
0	0	14,851	0			14,851	0		30-Nov-07
0	0	5,225,961	5,225,961			5,225,961	5,225,961		30-Nov-07
0	0	62,738	62,738			62,738	62,738		30-Nov-07
0	0	1,771,887	0			1,771,887	0		30-Nov-07
0	0	48,350,782	0			48,350,782	0		30-Nov-07
0	0	6,296,719	0			6,296,719	0		30-Nov-07
0	0	9,117,440	0			9,117,440	0		30-Nov-07
0	0	30,774,109	0			30,774,109	0		30-Nov-07
0	0	5,811,249	0			5,811,249	0		30-Nov-07
0	0	157,187	0			157,187	0		30-Nov-07
0	0	9,827,930	0			9,827,930	0		30-Nov-07
0	0	1,932,205	474,403			1,932,205	474,403		30-Nov-07
0	0	2,145,580	65,648			2,145,580	65,648		30-Nov-07
0	0	7,254,906	0			7,254,906	0		30-Nov-07
0	0	1,019,898	0			1,019,898	0		30-Nov-07
0	0	61,178	0			61,178	0		30-Nov-07
0	0	1,668,833	0			1,668,833	0		30-Nov-07
0	0	14,855,279	1,237,693			14,855,279	1,237,693		30-Nov-07
0	0	3,610	3,610			3,610	3,610		30-Nov-07
0	0	15,932,455	868,493			15,932,455	868,493		30-Nov-07
0	0	1,315,914	888,901			1,315,914	888,901		30-Nov-07
0	0	2,635,864	1,154,854			2,635,864	1,154,854		30-Nov-07
0	0	4,520	0			4,520	0		30-Nov-07
0	0	202,345	0			202,345	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	5,465	0			5,465	0		30-Nov-07
0	0	5,897,633	3,685,578			5,897,633	3,685,578		30-Nov-07
0	0	413,193	413,193			413,193	413,193		30-Nov-07
0	0	32,459,326	0			32,459,326	0		30-Nov-07
0	0	3,200,961	0			3,200,961	0		30-Nov-07
0	0	193,757	0			193,757	0		30-Nov-07
0	0	5,796,417	0			5,796,417	0		30-Nov-07
0	0	492,104	0			492,104	0		30-Nov-07
0	0	64,440	64,440			64,440	64,440		30-Nov-07
0	0	45,778,616	0			45,778,616	0		30-Nov-07
0	0	4,287,996	0			4,287,996	0		30-Nov-07
0	0	9,614,064	0			9,614,064	0		30-Nov-07
0	0	2,504,582	0			2,504,582	0		30-Nov-07
0	0	4,588,033	154,377			4,588,033	154,377		30-Nov-07
0	0	317,007,613	0			317,007,613	0		30-Nov-07
0	0	259,085,119	0			259,085,119	0		30-Nov-07
0	0	770,095	0			770,095	0		30-Nov-07
0	0	2,212,751	477,171			2,212,751	477,171		30-Nov-07
0	0	3,226,732	715,755			3,226,732	715,755		30-Nov-07
0	0	2,463,060	0			2,463,060	0		30-Nov-07
0	0	1,858,250	0			1,858,250	0		30-Nov-07
0	0	33,758,139	0			33,758,139	0		30-Nov-07
0	0	369,621	0			369,621	0		30-Nov-07
0	0	295,911,768	14,759,129			295,911,768	14,759,129		30-Nov-07
0	0	136,390	0			136,390	0		30-Nov-07
0	0	656,806	0			656,806	0		30-Nov-07
0	0	1,883,432	0			1,883,432	0		30-Nov-07
0	0	2,569,167	0			2,569,167	0		30-Nov-07
0	0	85,332,822	17,754,152			85,332,822	17,754,152		30-Nov-07
0	0	21,683,818	21,683,818			21,683,818	21,683,818		30-Nov-07
0	0	867,884	867,884			867,884	867,884		30-Nov-07
0	0	31,665	0			31,665	0		30-Nov-07
0	0	10,110	0			10,110	0		30-Nov-07
0	0	21,574	0			21,574	0		30-Nov-07
0	0	2,311	0			2,311	0		30-Nov-07
0	0	3,873,943	0			3,873,943	0		30-Nov-07
0	0	105,902,865	0			105,902,865	0		30-Nov-07
0	0	5,215,063	871,935			5,215,063	871,935		30-Nov-07
0	0	760,343	0			760,343	0		30-Nov-07
0	0	9,197	0			9,197	0		30-Nov-07
0	0	5,572,250	3,647			5,572,250	3,647		30-Nov-07
0	0	3,942	0			3,942	0		30-Nov-07
0	0	649,904	0			649,904	0		30-Nov-07
0	0	414	0			414	0		30-Nov-07
0	0	3,564,917	3,564,917			3,564,917	3,564,917		30-Nov-07
0	0	1,887,906	0			1,887,906	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	18,962	18,962			18,962	18,962		30-Nov-07
0	0	150,058,190	150,058,190			150,058,190	150,058,190		30-Nov-07
0	0	45,020	32,010			45,020	32,010		30-Nov-07
0	0	954,053	201,801			954,053	201,801		30-Nov-07
0	0	585,314	0			585,314	0		30-Nov-07
0	0	837,350	335,545			837,350	335,545		30-Nov-07
0	0	3,178,318	130,679			3,178,318	130,679		30-Nov-07
0	0	8,469,800	2,152,485			8,469,800	2,152,485		30-Nov-07
0	0	3,960,369	0			3,960,369	0		30-Nov-07
0	0	1,822,187	0			1,822,187	0		30-Nov-07
0	0	438,382	0			438,382	0		30-Nov-07
0	0	315,811	71,478			315,811	71,478		30-Nov-07
0	0	103,893	0			103,893	0		30-Nov-07
0	0	2,601,815	0			2,601,815	0		30-Nov-07
0	0	442,500	0			442,500	0		30-Nov-07
0	0	17,123,645	0			17,123,645	0		30-Nov-07
0	0	10,388,714	0			10,388,714	0		30-Nov-07
0	0	72,750	72,750			72,750	72,750		30-Nov-07
0	0	341,981	0			341,981	0		30-Nov-07
0	0	3,798,762	17,038			3,798,762	17,038		30-Nov-07
0	0	82,867	609			82,867	609		30-Nov-07
0	0	3,198	0			3,198	0		30-Nov-07
0	0	75,643	0			75,643	0		30-Nov-07
0	0	441,499	0			441,499	0		30-Nov-07
0	0	824,165	0			824,165	0		30-Nov-07
0	0	4,341,278	0			4,341,278	0		30-Nov-07
0	0	854,086	51,947			854,086	51,947		30-Nov-07
0	0	127,729	0			127,729	0		30-Nov-07
0	0	2,175,134	2,175,134			2,175,134	2,175,134		30-Nov-07
0	0	378,381,751	0			378,381,751	0		30-Nov-07
0	0	44,804,551	0			44,804,551	0		30-Nov-07
0	0	117,610,827	0			117,610,827	0		30-Nov-07
0	0	3,688,057	0			3,688,057	0		30-Nov-07
0	0	399,958	0			399,958	0		30-Nov-07
0	0	396,723	0			396,723	0		30-Nov-07
0	0	10,694	8,321			10,694	8,321		30-Nov-07
0	0	1,667,546	0			1,667,546	0		30-Nov-07
0	0	374,399	0			374,399	0		30-Nov-07
0	0	748,624	0			748,624	0		30-Nov-07
0	0	76,906	0			76,906	0		30-Nov-07
0	0	174,916	0			174,916	0		30-Nov-07
0	0	81,377	0			81,377	0		30-Nov-07
0	0	2,448	0			2,448	0		30-Nov-07
0	0	10,051,662	0			10,051,662	0		30-Nov-07
0	0	381,043	16,461			381,043	16,461		30-Nov-07
0	0	8,001	0			8,001	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	2,606,345	356,884			2,606,345	356,884		30-Nov-07
0	0	2,922,606	614,332			2,922,606	614,332		30-Nov-07
0	0	1,935,476	0			1,935,476	0		30-Nov-07
0	0	78,190	78,190			78,190	78,190		30-Nov-07
0	0	187,557	0			187,557	0		30-Nov-07
0	0	1,942,560	6,643			1,942,560	6,643		30-Nov-07
0	0	685,715	0			685,715	0		30-Nov-07
0	0	28,027	122			28,027	122		30-Nov-07
0	0	133,060	11,449			133,060	11,449		30-Nov-07
0	0	26,715	0			26,715	0		30-Nov-07
0	0	55,983	0			55,983	0		30-Nov-07
0	0	10,208	0			10,208	0		30-Nov-07
0	0	12,648	0			12,648	0		30-Nov-07
0	0	9,407	0			9,407	0		30-Nov-07
0	0	2,918	0			2,918	0		30-Nov-07
0	0	46,786	0			46,786	0		30-Nov-07
0	0	13,381	0			13,381	0		30-Nov-07
0	0	289,202	243,552			289,202	243,552		30-Nov-07
0	0	11,315	0			11,315	0		30-Nov-07
0	0	259,657	0			259,657	0		30-Nov-07
0	0	1,241,668	0			1,241,668	0		30-Nov-07
0	0	57,283	0			57,283	0		30-Nov-07
0	0	742,204	0			742,204	0		30-Nov-07
0	0	1,731,810	0			1,731,810	0		30-Nov-07
0	0	85,063	0			85,063	0		30-Nov-07
0	0	85	0			85	0		30-Nov-07
0	0	5,140	0			5,140	0		30-Nov-07
0	0	4,732	0			4,732	0		30-Nov-07
0	0	4,732	0			4,732	0		30-Nov-07
0	0	4,187	0			4,187	0		30-Nov-07
0	0	5,897,394	0			5,897,394	0		30-Nov-07
0	0	2,664,393	0			2,664,393	0		30-Nov-07
0	0	266,751	0			266,751	0		30-Nov-07
0	0	92,808	0			92,808	0		30-Nov-07
0	0	789,173	272,422			789,173	272,422		30-Nov-07
0	0	31,665	0			31,665	0		30-Nov-07
0	0	84,902	0			84,902	0		30-Nov-07
0	0	14,154	0			14,154	0		30-Nov-07
0	0	19,608,246	0			19,608,246	0		30-Nov-07
0	0	316,581	0			316,581	0		30-Nov-07
0	0	1,438,909	0			1,438,909	0		30-Nov-07
0	0	16,168,382	0			16,168,382	0		30-Nov-07
0	0	685,687	0			685,687	0		30-Nov-07
0	0	70,385	0			70,385	0		30-Nov-07
0	0	3	0			3	0		30-Nov-07
0	0	160,563	0			160,563	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	543,422	249,246			543,422	249,246		30-Nov-07
0	0	10,179,001	0			10,179,001	0		30-Nov-07
0	0	17,988,933	0			17,988,933	0		30-Nov-07
0	0	243,100	0			243,100	0		30-Nov-07
0	0	417,243	0			417,243	0		30-Nov-07
0	0	416,532	0			416,532	0		30-Nov-07
0	0	617,617	26,751			617,617	26,751		30-Nov-07
0	0	95,775	3,822			95,775	3,822		30-Nov-07
0	0	1,824,978	107,005			1,824,978	107,005		30-Nov-07
0	0	795,853	569,806			795,853	569,806		30-Nov-07
0	0	37,754	0			37,754	0		30-Nov-07
0	0	185,698	20,070			185,698	20,070		30-Nov-07
0	0	32,117,935	0			32,117,935	0		30-Nov-07
0	0	126,069,240	0			126,069,240	0		30-Nov-07
0	0	32,233,008	0			32,233,008	0		30-Nov-07
0	0	49,929,376	0			49,929,376	0		30-Nov-07
0	0	2,529,065	0			2,529,065	0		30-Nov-07
0	0	5,967,162	0			5,967,162	0		30-Nov-07
0	0	39,618,461	0			39,618,461	0		30-Nov-07
0	0	1,202,242	0			1,202,242	0		30-Nov-07
0	0	2,320,354,682	0			2,320,354,682	0		30-Nov-07
0	0	25,177	0			25,177	0		30-Nov-07
0	0	3,562,040	0			3,562,040	0		30-Nov-07
0	0	21,469,452	0			21,469,452	0		30-Nov-07
0	0	13,379,314	0			13,379,314	0		30-Nov-07
0	0	2,293,220	0			2,293,220	0		30-Nov-07
0	0	17	0			17	0		30-Nov-07
0	0	46	0			46	0		30-Nov-07
0	0	94,074	0			94,074	0		30-Nov-07
0	0	3,111	0			3,111	0		30-Nov-07
0	0	33,712	0			33,712	0		30-Nov-07
0	0	13,241	0			13,241	0		30-Nov-07
0	0	5,507	0			5,507	0		30-Nov-07
0	0	7,104	0			7,104	0		30-Nov-07
0	0	3,951	0			3,951	0		30-Nov-07
0	0	5,002	0			5,002	0		30-Nov-07
0	0	7,062	0			7,062	0		30-Nov-07
0	0	3,278,610	0			3,278,610	0		30-Nov-07
0	0	7	0			7	0		30-Nov-07
0	0	15,013,858	12,825,826			15,013,858	12,825,826		30-Nov-07
0	0	192,655	192,655			192,655	192,655		30-Nov-07
0	0	10,738	0			10,738	0		30-Nov-07
0	0	10,284,671	3,671,770			10,284,671	3,671,770		30-Nov-07
0	0	4,194,411	0			4,194,411	0		30-Nov-07
0	0	7,690,681	1,078,423			7,690,681	1,078,423		30-Nov-07
0	0	565,672	0			565,672	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,276,649	227,585			1,276,649	227,585		30-Nov-07
0	0	38,178	0			38,178	0		30-Nov-07
0	0	5,639,841	1,413,348			5,639,841	1,413,348		30-Nov-07
0	0	347,058	104,372			347,058	104,372		30-Nov-07
0	0	7,317,072	0			7,317,072	0		30-Nov-07
0	0	229,898	0			229,898	0		30-Nov-07
0	0	1,707,886	0			1,707,886	0		30-Nov-07
0	0	4,901,846	0			4,901,846	0		30-Nov-07
0	0	714,310	0			714,310	0		30-Nov-07
0	0	72,398	0			72,398	0		30-Nov-07
0	0	599,703	0			599,703	0		30-Nov-07
0	0	220,877	0			220,877	0		30-Nov-07
0	0	10,720,947	246,805			10,720,947	246,805		30-Nov-07
0	0	404,685	0			404,685	0		30-Nov-07
0	0	69,340,401	4,907,963			69,340,401	4,907,963		30-Nov-07
0	0	29,657,980	0			29,657,980	0		30-Nov-07
0	0	78,723	0			78,723	0		30-Nov-07
0	0	67,712,923	2,717,807			67,712,923	2,717,807		30-Nov-07
0	0	9,912,375	2,985			9,912,375	2,985		30-Nov-07
0	0	56,581,495	0			56,581,495	0		30-Nov-07
0	0	7,096,400	206,825			7,096,400	206,825		30-Nov-07
0	0	66,580	0			66,580	0		30-Nov-07
0	0	42,590,238	0			42,590,238	0		30-Nov-07
0	0	3,652,287	106,911			3,652,287	106,911		30-Nov-07
0	0	3,410,678	226,347			3,410,678	226,347		30-Nov-07
0	0	3,427,412	299,957			3,427,412	299,957		30-Nov-07
0	0	33,915,886	4,415,628			33,915,886	4,415,628		30-Nov-07
0	0	872	0			872	0		30-Nov-07
0	0	673,620	649,604			673,620	649,604		30-Nov-07
0	0	23,339	23,339			23,339	23,339		30-Nov-07
0	0	296,939	0			296,939	0		30-Nov-07
0	0	7,224,256	0			7,224,256	0		30-Nov-07
0	0	1,273,816	0			1,273,816	0		30-Nov-07
0	0	4,304,328	0			4,304,328	0		30-Nov-07
0	0	97,025,373	41,550,748			97,025,373	41,550,748		30-Nov-07
0	0	580,982	580,982			580,982	580,982		30-Nov-07
0	0	45,635	10,353			45,635	10,353		30-Nov-07
0	0	3,526,086	2,744,135			3,526,086	2,744,135		30-Nov-07
0	0	32,386,865	0			32,386,865	0		30-Nov-07
0	0	184,881	0			184,881	0		30-Nov-07
0	0	2,820,723	1,355,620			2,820,723	1,355,620		30-Nov-07
0	0	22,744,152	4,948,866			22,744,152	4,948,866		30-Nov-07
0	0	244,148	0			244,148	0		30-Nov-07
0	0	41,387,373	34,865,209			41,387,373	34,865,209		30-Nov-07
0	0	3,304,599	0			3,304,599	0		30-Nov-07
0	0	11,116,110	0			11,116,110	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	90,776,987	0			90,776,987	0		30-Nov-07
0	0	7,959,083	0			7,959,083	0		30-Nov-07
0	0	18,844,823	0			18,844,823	0		30-Nov-07
0	0	7,096	0			7,096	0		30-Nov-07
52,419	0	52,419	0			52,419	0		30-Nov-07
0	0	2,608,758	0			2,608,758	0		30-Nov-07
0	0	866	0			866	0		30-Nov-07
4,430	0	4,430	0			4,430	0		30-Nov-07
0	0	-2,842,274,906	1,053,598,066	0	0	-2,842,274,906	1,053,598,066	0	30-Nov-07
0	0	3,949	3,949			3,949	3,949		30-Nov-07
0	0	2,888,942,992	2,682,106,584	0	0	2,888,942,992	2,682,106,584	0	30-Nov-07
0	0	19,580,571	19,580,571			19,580,571	19,580,571		30-Nov-07
0	0	48,945	48,945			48,945	48,945		30-Nov-07
0	0	295,873,215	295,873,215			295,873,215	295,873,215		30-Nov-07
0	0	132,079,323	120,969,108	0	0	132,079,323	120,969,108	0	30-Nov-07
0	0	1,741,128,824	1,599,305,405	0	0	1,741,128,824	1,599,305,405	0	30-Nov-07
0	0	4,239,340	4,239,340			4,239,340	4,239,340		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,775,022	1,775,022			1,775,022	1,775,022		30-Nov-07
0	0	62,560,576	62,560,576			62,560,576	62,560,576		30-Nov-07
0	0	278,129,292	278,129,292			278,129,292	278,129,292		30-Nov-07
214,889,370	0	9,619,751,650	-495,065,114	1,000,000,000	500,000,000	8,619,751,650	-995,065,114	0	30-Nov-07
0	0	890,310,760	274,431,224	0	0	890,310,760	274,431,224	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	4,101,305	648,278	0	0	4,101,305	648,278	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0	24,700,000,000	9,950,000,000	-24,700,000,000	-9,950,000,000	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	34,592,458	34,592,458	0	0	34,592,458	34,592,458	0	30-Nov-07
0	0	2,235,699	0			2,235,699	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	197,017	0			197,017	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,503,000	1,503,000			1,503,000	1,503,000		30-Nov-07
0	0	11,675,111	0			11,675,111	0		30-Nov-07
0	0	2,035,493	0			2,035,493	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	69,801,231	8,085,569	0	0	69,801,231	8,085,569	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	351,385	0			351,385	0		30-Nov-07
0	0	195,771,507	135,209,830	0	0	195,771,507	135,209,830	0	30-Nov-07
0	0	1,374,576,453	0	0	0	1,374,576,453	0	0	30-Nov-07
0	0	1,194,988,972	0			1,194,988,972	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	162,891,840	162,679,473	0	0	162,891,840	162,679,473	0	30-Nov-07
0	0	61,998,044	61,998,044			61,998,044	61,998,044		30-Nov-07
0	0	253,565,914	0			253,565,914	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	136,867,230	136,867,230			136,867,230	136,867,230		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	91,636,243	91,636,243			91,636,243	91,636,243		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	8,307,291	0			8,307,291	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	71,069,477	0			71,069,477	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	42,604,437	42,604,437	0	0	42,604,437	42,604,437	0	30-Nov-07
0	0	1,065,280	1,065,280	0	0	1,065,280	1,065,280	0	30-Nov-07
0	0	106,943,015	106,943,015	0	0	106,943,015	106,943,015	0	30-Nov-07
0	0	13,265,052	13,265,052	0	0	13,265,052	13,265,052	0	30-Nov-07
0	0	448,453	0	0	0	448,453	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	987,957,256	977,793,655	0	0	987,957,256	977,793,655	0	30-Nov-07
0	0	30,274,094	27,142,645	0	0	30,274,094	27,142,645	0	30-Nov-07
0	0	187,782,638	187,782,638	3,500,000,000	2,200,000,000	-3,312,217,362	-2,012,217,362	0	30-Nov-07
0	0	132,374	132,374	0	0	132,374	132,374	0	30-Nov-07
0	0	26,838,450	26,825,507	0	0	26,838,450	26,825,507	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,233,555	1,233,555			1,233,555	1,233,555		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	2,119,046	2,070,150			2,119,046	2,070,150		30-Nov-07
0	0	31,666,891	29,877,592	0	0	31,666,891	29,877,592	0	30-Nov-07
0	0	39,306	39,306			39,306	39,306		30-Nov-07
0	0	150,270	150,270			150,270	150,270		30-Nov-07
0	0	15,563,146	9,152,697	0	0	15,563,146	9,152,697	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	3,559,487	3,559,487	0	0	3,559,487	3,559,487	0	30-Nov-07
0	0	7,195,406	5,952,706	0	0	7,195,406	5,952,706	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	15,386,553	15,386,553	0	0	15,386,553	15,386,553	0	30-Nov-07
0	0	41,333,120	41,333,120	0	0	41,333,120	41,333,120	0	30-Nov-07
0	0	10,036,715	10,036,715	0	0	10,036,715	10,036,715	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	5,123,461	5,123,461	0	0	5,123,461	5,123,461	0	30-Nov-07
0	0	5,562,561	5,062,464	0	0	5,562,561	5,062,464	0	30-Nov-07
0	0	2,225,047	2,025,008	0	0	2,225,047	2,025,008	0	30-Nov-07
0	0	1,690,258	1,690,258	0	0	1,690,258	1,690,258	0	30-Nov-07
0	0	801,495	660,140	0	0	801,495	660,140	0	30-Nov-07
0	0	1,934,535	1,928,047	0	0	1,934,535	1,928,047	0	30-Nov-07
0	0	1,483,362	1,350,003	0	0	1,483,362	1,350,003	0	30-Nov-07
0	0	3,067,851	3,058,663	0	0	3,067,851	3,058,663	0	30-Nov-07
0	0	9,992,145	0			9,992,145	0		30-Nov-07
0	0	63,793	63,793	0	0	63,793	63,793	0	30-Nov-07
0	0	6,351,181	3,736,672	0	0	6,351,181	3,736,672	0	30-Nov-07
0	0	1,541,429	1,187,859	0	0	1,541,429	1,187,859	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	7,671,348	5,687,400	0	0	7,671,348	5,687,400	0	30-Nov-07
0	0	8,531,442	5,015,777	0	0	8,531,442	5,015,777	0	30-Nov-07
0	0	455,674	453,900			455,674	453,900		30-Nov-07
0	0	416,494,655	291,806,069	0	0	416,494,655	291,806,069	0	30-Nov-07
0	0	9,594,140	6,711,068	0	0	9,594,140	6,711,068	0	30-Nov-07
0	0	338,807	337,033			338,807	337,033		30-Nov-07
0	0	25,660,247	18,221,279			25,660,247	18,221,279		30-Nov-07
0	0	13,002,323	12,923,513	0	0	13,002,323	12,923,513	0	30-Nov-07
0	0	48,516	48,122			48,516	48,122		30-Nov-07
0	0	362,813	327,968	0	0	362,813	327,968	0	30-Nov-07
0	0	1,208,777	1,193,030	0	0	1,208,777	1,193,030	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	769,164	769,164			769,164	769,164		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	288,083	243,414	0	0	288,083	243,414	0	30-Nov-07
0	0	132,279,260	132,279,260	0	0	132,279,260	132,279,260	0	30-Nov-07
0	0	842,105	474,344	0	0	842,105	474,344	0	30-Nov-07
0	0	621,559	347,681	0	0	621,559	347,681	0	30-Nov-07
0	0	5,008,236	0			5,008,236	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	8,421,674	5,700,184	0	0	8,421,674	5,700,184	0	30-Nov-07
0	0	307,948	307,948	0	0	307,948	307,948	0	30-Nov-07
0	0	126,892	126,892			126,892	126,892		30-Nov-07
0	0	256,723	256,723	0	0	256,723	256,723	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	19,303,056	8,356,025			19,303,056	8,356,025		30-Nov-07
0	0	36,373	36,373	0	0	36,373	36,373	0	30-Nov-07
0	0	5,996,636	5,864,014	0	0	5,996,636	5,864,014	0	30-Nov-07
0	0	14,358,293	13,085,092	0	0	14,358,293	13,085,092	0	30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	5,482,314	4,515,047	0	0	5,482,314	4,515,047	0	30-Nov-07
0	0	3,681,973	2,233,562	0	0	3,681,973	2,233,562	0	30-Nov-07
0	0	2,219,309	1,517,940			2,219,309	1,517,940		30-Nov-07
0	0	4,633,973	4,285,731	0	0	4,633,973	4,285,731	0	30-Nov-07
0	0	69,387,812	67,094,767	0	0	69,387,812	67,094,767	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	1,191,757	1,089,223			1,191,757	1,089,223		30-Nov-07
0	0	742,309	661,892	0	0	742,309	661,892	0	30-Nov-07
0	0	37,378,892	21,985,654	0	0	37,378,892	21,985,654	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	1,091,717	0			1,091,717	0		30-Nov-07
0	0	11,394,978	0			11,394,978	0		30-Nov-07
0	0	1,648,172	1,394,572	0	0	1,648,172	1,394,572	0	30-Nov-07
0	0	39,654	39,654			39,654	39,654		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	742,580	742,580	0	0	742,580	742,580	0	30-Nov-07
0	0	32,557,620	28,411,289	0	0	32,557,620	28,411,289	0	30-Nov-07
0	0	93,220,391	69,906,033	0	0	93,220,391	69,906,033	0	30-Nov-07
0	0	29,073,799	18,308,159			29,073,799	18,308,159		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	40,481,955	27,904,553	0	0	40,481,955	27,904,553	0	30-Nov-07
0	0	100,508,104	92,266,934	0	0	100,508,104	92,266,934	0	30-Nov-07
0	0	3,460,495	2,033,897	0	0	3,460,495	2,033,897	0	30-Nov-07
0	0	60,152,710	35,167,345	0	0	60,152,710	35,167,345	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	406,547	388,954	0	0	406,547	388,954	0	30-Nov-07
0	0	151,736	145,173	0	0	151,736	145,173	0	30-Nov-07
0	0	2,281,209	2,255,704	0	0	2,281,209	2,255,704	0	30-Nov-07
0	0	7,691,283	7,434,241	0	0	7,691,283	7,434,241	0	30-Nov-07
0	0	9,888,630	7,882,473	0	0	9,888,630	7,882,473	0	30-Nov-07
0	0	660,416	659,876	0	0	660,416	659,876	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	1,418,556	1,357,173	0	0	1,418,556	1,357,173	0	30-Nov-07
0	0	2,728,115	2,610,065	0	0	2,728,115	2,610,065	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	12,343,257	11,787,673	0	0	12,343,257	11,787,673	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	95,516	95,516			95,516	95,516		30-Nov-07
0	0	1,186,869	0			1,186,869	0		30-Nov-07
0	0	1,217,523	0			1,217,523	0		30-Nov-07
0	0	5,616,029	5,334,184			5,616,029	5,334,184		30-Nov-07
0	0	1,087,931	1,087,931			1,087,931	1,087,931		30-Nov-07
0	0	7,180,925	0			7,180,925	0		30-Nov-07
0	0	1,147,111	0			1,147,111	0		30-Nov-07

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LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	10,678,720	10,678,720			10,678,720	10,678,720		30-Nov-07
0	0	26,282,124	26,282,124	0	0	26,282,124	26,282,124	0	30-Nov-07
0	0	79,762	67,317	0	0	79,762	67,317	0	30-Nov-07
0	0	23,144,527	22,479,481	0	0	23,144,527	22,479,481	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	70,599,661	64,364,989	0	0	70,599,661	64,364,989	0	30-Nov-07
0	0	48,828,841	0	0	0	48,828,841	0	0	30-Nov-07
0	0	-9,209,954	-9,209,954	0	0	-9,209,954	-9,209,954	0	30-Nov-07
0	0	0	0	9,200,000,000	0	-9,200,000,000	0	0	30-Nov-07
0	0	135,572,760	4,896,783	0	0	135,572,760	4,896,783	0	30-Nov-07
0	0	6,219,018,101	23,450,665	0	0	6,219,018,101	23,450,665	0	30-Nov-07
0	0	86,968,619	0	0	0	86,968,619	0	0	30-Nov-07
0	0	585,285,715	0	0	0	585,285,715	0	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	69,168,176	69,168,176	0	0	69,168,176	69,168,176	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0	10,500,000,000	0	-10,500,000,000	0	0	30-Nov-07
0	0	138,771,054	2,840,564	0	0	138,771,054	2,840,564	0	30-Nov-07
0	0	137,923,622	0	0	0	137,923,622	0	0	30-Nov-07
0	0	2,121,660	2,121,660	0	0	2,121,660	2,121,660	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	13,872,960,639	1,803,583,056	0	0	13,872,960,639	1,803,583,056	0	30-Nov-07
0	0	129,571,745	50,369,745	0	0	129,571,745	50,369,745	0	30-Nov-07
0	0	2,632,819,692	214,906,040	0	0	2,632,819,692	214,906,040	0	30-Nov-07
0	0	37,885,037	0	0	0	37,885,037	0	0	30-Nov-07
0	0	382,589,097	48,302	0	0	382,589,097	48,302	0	30-Nov-07
0	0	1,557,880,755	61,598,190	0	0	1,557,880,755	61,598,190	0	30-Nov-07
0	0	79,704,644	3,911,641	0	0	79,704,644	3,911,641	0	30-Nov-07
0	0	333,267,711	7,196,042	0	0	333,267,711	7,196,042	0	30-Nov-07
0	0	147,420,228	3,134,476	0	0	147,420,228	3,134,476	0	30-Nov-07
0	0	936,159,395	16,437,221	0	0	936,159,395	16,437,221	0	30-Nov-07
0	0	-1,998,325,703	22,432,622	0	0	-1,998,325,703	22,432,622	0	30-Nov-07
0	0	112,179,350	112,179,350	450,000,000	250,000,000	-337,820,650	-137,820,650	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	0	0	0	0	0	0	0	30-Nov-07
0	0	0	0			0	0		30-Nov-07
0	0	308,707,736	308,707,736	0	0	308,707,736	308,707,736	0	30-Nov-07
0	0	0	0	450,000,000	250,000,000	-450,000,000	-250,000,000	0	30-Nov-07
0	0	-42,391,976	-42,391,976	0	0	-42,391,976	-42,391,976	0	30-Nov-07
226,835,419	0	46,173,868,939	8,388,809,673	30,886,000,000	6,000,000,000	15,287,868,939	2,388,809,673	0	30-Nov-07
0	0	200,769,561	200,769,561	0	0	200,769,561	200,769,561	0	30-Nov-07
0	0	87	87			87	87		30-Nov-07
0	0	17	17			17	17		30-Nov-07
0	0	9,240	9,240			9,240	9,240		30-Nov-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0	0	0	0	0	0	29-Nov-07

853,338,069,061	415,423,452,732	156,356,265,803	40,767,354,023				351,885,560,991	-38,633,975,254	7,242,320,055	53,792,147,636	166,043,876,314
Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
3,704	0	14	0				0	0	0	0	0
0	0	-249	0				0	0	0	0	0
2,347	0	-1	0				0	0	0	0	0
3,613	0	-2	0				0	0	0	0	0
443	0	0	0				0	0	0	0	0
508,335	0	-241	0				0	0	0	0	0
0	0	-5,622,216	0				0	0	0	0	0
57,370	0	0	0				0	0	0	0	0
12,119	0	0	0				0	0	0	0	0
270,520	0	0	0				0	0	0	0	0
15,771	0	0	0				0	0	0	0	0
26,358	0	-12	0				0	0	0	0	0
8,164	0	-3	0				0	0	0	0	0
38,287	0	-18	0				0	0	0	0	0
9,325	0	-4	0				0	0	0	0	0
7,473	0	-4	0				0	0	0	0	0
101	0	1	0				0	0	0	0	0
12,875	0	0	0				0	0	0	0	0
95,043	0	-28	0				0	0	0	0	0
798	0	0	0				0	0	0	0	0
25,778	0	-239	0				0	0	0	0	0
85,774	0	-621	0				0	0	0	0	0
443	0	0	0				0	0	0	0	0
6,054	0	5	0				0	0	0	0	0
1,586	0	0	0				0	0	0	0	0
634	0	0	0				0	0	0	0	0
510	0	0	0				0	0	0	0	0
642	0	0	0				0	0	0	0	0
370	0	0	0				0	0	0	0	0
9,965	0	-24	0				0	0	0	0	0
244,542	0	-116	0				0	0	0	0	0
163,516	0	-78	0				0	0	0	0	0
797	0	0	0				0	0	0	0	0
305	0	1	0				0	0	0	0	0
7,351	0	-68	0				0	0	0	0	0
18,833	0	-159	0				0	0	0	0	0
360,603	0	-218	0				0	0	0	0	0
1,271	0	-47,172	0				0	0	0	0	0
2,482	0	0	0				0	0	0	0	0
5,658	0	-2	0				0	0	0	0	0
1,984	0	-1	0				0	0	0	0	0
153,162	0	0	0				0	0	0	0	0
753	0	0	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
24,908	0	-12	0				0	0	0	0	0
244,355	0	-116	0				0	0	0	0	0
43,055	0	-20	0				0	0	0	0	0
16,371	0	-8	0				0	0	0	0	0
63,395	0	-44	0				0	0	0	0	0
471	0	0	0				0	0	0	0	0
728	0	3	0				0	0	0	0	0
164	0	0	0				0	0	0	0	0
18,630	0	-8	0				0	0	0	0	0
0	0	-16	0				0	0	0	0	0
678,116	0	-562,093	0				0	0	0	0	0
60	0	-906	0				0	0	0	0	0
235	0	-1	0				0	0	0	0	0
2	0	0	0				0	0	0	0	0
76,117	0	54	0				0	0	0	0	0
19,125	0	0	0				0	0	0	0	0
31,256	0	-15	0				0	0	0	0	0
550	0	0	0				0	0	0	0	0
680,627	0	140	0				0	0	0	0	0
2,503	0	-1	0				0	0	0	0	0
762	0	0	0				0	0	0	0	0
1,191,960	0	0	0				0	0	0	0	0
8,559	0	-16	0				0	0	0	0	0
1,751	0	1	0				0	0	0	0	0
123	0	0	0				0	0	0	0	0
84,613	0	-41	0				0	0	0	0	0
1,333,750	0	0	0				0	0	0	0	0
6,284	0	-3	0				0	0	0	0	0
14,042	0	-7	0				0	0	0	0	0
121,706	0	-51	0				0	0	0	0	0
34,935	0	-16	0				0	0	0	0	0
1,723	0	-1	0				0	0	0	0	0
5,701	0	-3	0				0	0	0	0	0
47,581	0	180	0				0	0	0	0	0
3,973	0	-2	0				0	0	0	0	0
2,641	0	10	0				0	0	0	0	0
3,161	0	12	0				0	0	0	0	0
140	0	1	0				0	0	0	0	0
413	0	1	0				0	0	0	0	0
342	0	1	0				0	0	0	0	0
342	0	1	0				0	0	0	0	0
2,717	0	10	0				0	0	0	0	0
16,162	0	-7	0				0	0	0	0	0
9,818	0	37	0				0	0	0	0	0
105,030	0	395	0				0	0	0	0	0
13,040	0	-6	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
104	0	-1	0				0	0	0	0	0
36,638	0	0	0				0	0	0	0	0
84,655	0	-40	0				0	0	0	0	0
18,872	0	-9	0				0	0	0	0	0
19,011	0	0	0				0	0	0	0	0
8,737	0	0	0				0	0	0	0	0
5,457	0	-3	0				0	0	0	0	0
2,064	0	0	0				0	0	0	0	0
2,162	0	-1	0				0	0	0	0	0
681	0	3	0				0	0	0	0	0
18,375	0	-9	0				0	0	0	0	0
20,462	0	77	0				0	0	0	0	0
38,874	0	-19	0				0	0	0	0	0
6,324	0	-3	0				0	0	0	0	0
49,896	0	-24	0				0	0	0	0	0
2,613	0	-1	0				0	0	0	0	0
5,661	0	-3	0				0	0	0	0	0
5,661	0	-3	0				0	0	0	0	0
2,782	0	0	0				0	0	0	0	0
36,042	0	112	0				0	0	0	0	0
1,635	0	0	0				0	0	0	0	0
4	0	0	0				0	0	0	0	0
2,266	0	9	0				0	0	0	0	0
52,284	0	-484	0				0	0	0	0	0
31,717	0	-15	0				0	0	0	0	0
4,580	0	-2	0				0	0	0	0	0
4,554	0	-2	0				0	0	0	0	0
757	0	0	0				0	0	0	0	0
5,888	0	-54	0				0	0	0	0	0
0	0	-126,100	0				0	0	0	0	0
22,699	0	-11	0				0	0	0	0	0
1,296	0	0	0				0	0	0	0	0
284,161	0	-134	0				0	0	0	0	0
815	0	-1	0				0	0	0	0	0
1,355	0	-1	0				0	0	0	0	0
165	0	1	0				0	0	0	0	0
0	0	-4,740,784	0				0	0	0	0	0
706	0	0	0				0	0	0	0	0
153,420	0	-73	0				0	0	0	0	0
1,275	0	-1	0				0	0	0	0	0
37,857	0	-18	0				0	0	0	0	0
4,317	0	-2	0				0	0	0	0	0
1,625	0	0	0				0	0	0	0	0
1,015	0	0	0				0	0	0	0	0
48,189	0	182	0				0	0	0	0	0
27,480	0	-27	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,355	0	-1	0				0	0	0	0	0
30,348	0	-15	0				0	0	0	0	0
637	0	2	0				0	0	0	0	0
708	0	3	0				0	0	0	0	0
620	0	3	0				0	0	0	0	0
605	0	2	0				0	0	0	0	0
252	0	1	0				0	0	0	0	0
565	0	2	0				0	0	0	0	0
692	0	2	0				0	0	0	0	0
4,658	0	-2	0				0	0	0	0	0
8,485	0	-5	0				0	0	0	0	0
79,403	0	-38	0				0	0	0	0	0
0	0	-728,351	0				0	0	0	0	0
136,822	0	-56	0				0	0	0	0	0
3,780	0	-2	0				0	0	0	0	0
2,000	0	0	0				0	0	0	0	0
1,939	0	-1	0				0	0	0	0	0
11,527	0	-5	0				0	0	0	0	0
5,570	0	-3	0				0	0	0	0	0
2,691	0	-1	0				0	0	0	0	0
870	0	3	0				0	0	0	0	0
1,129,443	0	-536	0				0	0	0	0	0
1,426	0	0	0				0	0	0	0	0
306	0	-1	0				0	0	0	0	0
3,762	0	3	0				0	0	0	0	0
17,443	0	0	0				0	0	0	0	0
1,013	0	-1	0				0	0	0	0	0
4,115	0	0	0				0	0	0	0	0
226	0	0	0				0	0	0	0	0
3,286	0	0	0				0	0	0	0	0
1,244	0	0	0				0	0	0	0	0
9,255	0	0	0				0	0	0	0	0
2,306	0	-1	0				0	0	0	0	0
16,620	0	0	0				0	0	0	0	0
4,582	0	-3	0				0	0	0	0	0
215	0	0	0				0	0	0	0	0
1,826	0	-1	0				0	0	0	0	0
1,878	0	0	0				0	0	0	0	0
589	0	-1	0				0	0	0	0	0
361	0	-1	0				0	0	0	0	0
8,891	0	-4	0				0	0	0	0	0
2,073	0	-1	0				0	0	0	0	0
7,660	0	-3	0				0	0	0	0	0
516	0	0	0				0	0	0	0	0
627	0	3	0				0	0	0	0	0
6,521	0	-3	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
2,800	0	0	0				0	0	0	0	0
1,400	0	0	0				0	0	0	0	0
652	0	0	0				0	0	0	0	0
1,444	0	-1	0				0	0	0	0	0
5,458	0	0	0				0	0	0	0	0
387	0	-1	0				0	0	0	0	0
980	0	0	0				0	0	0	0	0
740,293	0	-351	0				0	0	0	0	0
190	0	0	0				0	0	0	0	0
1,520	0	-1	0				0	0	0	0	0
3,165	0	0	0				0	0	0	0	0
19,548	0	-10	0				0	0	0	0	0
530,060	0	-251	0				0	0	0	0	0
359	0	0	0				0	0	0	0	0
1,397	0	-13	0				0	0	0	0	0
3,250	0	0	0				0	0	0	0	0
7,409	0	0	0				0	0	0	0	0
6,308	0	24	0				0	0	0	0	0
2,301	0	1	0				0	0	0	0	0
486	0	44	0				0	0	0	0	0
1,510	0	-1	0				0	0	0	0	0
0	0	-338,551	0				0	0	0	0	0
537	0	-1	0				0	0	0	0	0
1,450	0	0	0				0	0	0	0	0
328	0	0	0				0	0	0	0	0
1,400	0	0	0				0	0	0	0	0
2,170	0	-1	0				0	0	0	0	0
13,750	0	0	0				0	0	0	0	0
4,747	0	18	0				0	0	0	0	0
21,630	0	0	0				0	0	0	0	0
12,914	0	-6	0				0	0	0	0	0
86	0	1	0				0	0	0	0	0
39,296	0	-19	0				0	0	0	0	0
12,809	0	48	0				0	0	0	0	0
259	0	1	0				0	0	0	0	0
188,749	0	708	0				0	0	0	0	0
58,264	0	220	0				0	0	0	0	0
4,321	0	-2	0				0	0	0	0	0
5,678	0	-1	0				0	0	0	0	0
390	0	1	0				0	0	0	0	0
2,410	0	8	0				0	0	0	0	0
703	0	3	0				0	0	0	0	0
22,373	0	84	0				0	0	0	0	0
341	0	0	0				0	0	0	0	0
70,313	0	250	0				0	0	0	0	0
477	0	2	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
8,348	0	0	0				0	0	0	0	0
269	0	0	0				0	0	0	0	0
79,389	0	-410	0				0	0	0	0	0
5,835	0	-3	0				0	0	0	0	0
5,776	0	0	0				0	0	0	0	0
7,730	0	8	0				0	0	0	0	0
105,713	0	377	0				0	0	0	0	0
16,159	0	61	0				0	0	0	0	0
50,768	0	-24	0				0	0	0	0	0
7,415	0	6,821	0				0	0	0	0	0
3	0	0	0				0	0	0	0	0
532	0	0	0				0	0	0	0	0
105,818	0	341	0				0	0	0	0	0
591	0	0	0				0	0	0	0	0
10,447	0	40	0				0	0	0	0	0
405,775	0	401,876	0				0	0	0	0	0
8,026	0	-4	0				0	0	0	0	0
2,271	0	0	0				0	0	0	0	0
243	0	0	0				0	0	0	0	0
246,106	0	927	0				0	0	0	0	0
182,166	0	181,181	0				0	0	0	0	0
673	0	0	0				0	0	0	0	0
2,122,061	0	-1,006	0				0	0	0	0	0
912,781	0	-432	0				0	0	0	0	0
360	0	0	0				0	0	0	0	0
83,900	0	316	0				0	0	0	0	0
19,288	0	-9	0				0	0	0	0	0
8,439	0	-4	0				0	0	0	0	0
175,725	0	-83	0				0	0	0	0	0
102,544	0	386	0				0	0	0	0	0
5,387	0	-3	0				0	0	0	0	0
889,928	0	-209	0				0	0	0	0	0
620,942	0	-232	0				0	0	0	0	0
353,174	0	-26	0				0	0	0	0	0
169,514	0	-52	0				0	0	0	0	0
162,531	0	0	0				0	0	0	0	0
158,639	0	-75	0				0	0	0	0	0
26,085	0	-13	0				0	0	0	0	0
108,848	0	-51	0				0	0	0	0	0
1,800	0	-1	0				0	0	0	0	0
666	0	0	0				0	0	0	0	0
919	0	-1	0				0	0	0	0	0
1,029	0	0	0				0	0	0	0	0
698	0	0	0				0	0	0	0	0
8,473	0	-4	0				0	0	0	0	0
84,984	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
2,361	0	-2	0				0	0	0	0	0
4,030	0	-3	0				0	0	0	0	0
3,148	0	-1	0				0	0	0	0	0
583	0	3	0				0	0	0	0	0
4,354	0	-2	0				0	0	0	0	0
633	0	-1	0				0	0	0	0	0
1,317	0	-1	0				0	0	0	0	0
292	0	0	0				0	0	0	0	0
41,896	0	-20	0				0	0	0	0	0
1,070	0	-1	0				0	0	0	0	0
347	0	0	0				0	0	0	0	0
7,711	0	-3	0				0	0	0	0	0
535	0	-1	0				0	0	0	0	0
1,450	0	0	0				0	0	0	0	0
1,286	0	0	0				0	0	0	0	0
6,110	0	-3	0				0	0	0	0	0
17,319	0	66	0				0	0	0	0	0
190	0	0	0				0	0	0	0	0
0	0	-22	0				0	0	0	0	0
72	0	-1	0				0	0	0	0	0
0	0	-84	0				0	0	0	0	0
1,618	0	0	0				0	0	0	0	0
193,969	0	-416	0				0	0	0	0	0
401	0	-1	0				0	0	0	0	0
3,792	0	-2	0				0	0	0	0	0
53,551	0	-25	0				0	0	0	0	0
3,466	0	0	0				0	0	0	0	0
6,095	0	-3	0				0	0	0	0	0
6,313	0	0	0				0	0	0	0	0
38	0	0	0				0	0	0	0	0
3	0	0	0				0	0	0	0	0
85,098	0	321	0				0	0	0	0	0
699,653	0	525	0				0	0	0	0	0
199	0	1	0				0	0	0	0	0
2,090,370	0	-191	0				0	0	0	0	0
218	0	0	0				0	0	0	0	0
1,193	0	0	0				0	0	0	0	0
105	0	0	0				0	0	0	0	0
11	0	0	0				0	0	0	0	0
41,330	0	-20	0				0	0	0	0	0
122	0	0	0				0	0	0	0	0
491	0	2	0				0	0	0	0	0
1,033	0	3	0				0	0	0	0	0
122	0	0	0				0	0	0	0	0
460	0	2	0				0	0	0	0	0
1,784	0	7	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
131	0	0	0				0	0	0	0	0
370	0	-1	0				0	0	0	0	0
143,499	0	-68	0				0	0	0	0	0
23,113	0	-58,105	0				0	0	0	0	0
18,162	0	-6	0				0	0	0	0	0
6,124	0	-2	0				0	0	0	0	0
132,987	0	-55	0				0	0	0	0	0
3,537	0	0	0				0	0	0	0	0
10	0	0	0				0	0	0	0	0
62,813	0	236	0				0	0	0	0	0
2,256	0	0	0				0	0	0	0	0
4,859	0	6	0				0	0	0	0	0
971	0	4	0				0	0	0	0	0
1,693,780	0	6,375	0				0	0	0	0	0
3,127	0	11	0				0	0	0	0	0
226	0	0	0				0	0	0	0	0
1,601	0	6	0				0	0	0	0	0
4,953	0	-2	0				0	0	0	0	0
750	0	0	0				0	0	0	0	0
9,431	0	-4	0				0	0	0	0	0
25,868	0	97	0				0	0	0	0	0
2,253	0	8	0				0	0	0	0	0
3	0	0	0				0	0	0	0	0
1,202	0	5	0				0	0	0	0	0
3,040,049	0	-3	0				0	0	0	0	0
12,900	0	24	0				0	0	0	0	0
5	0	0	0				0	0	0	0	0
12,522,856	0	-3,542	0				0	0	0	0	0
323,999	0	0	0				0	0	0	0	0
141,280	0	0	0				0	0	0	0	0
21,375,529	0	-2,686	0				0	0	0	0	0
3,925,731	0	0	0				0	0	0	0	0
84,329	0	-40	0				0	0	0	0	0
2,286,206	0	-1,084	0				0	0	0	0	0
1,496,191	0	-709	0				0	0	0	0	0
613	0	0	0				0	0	0	0	0
873,365	0	-414	0				0	0	0	0	0
122,131	0	-58	0				0	0	0	0	0
47,819	0	-23	0				0	0	0	0	0
12,433	0	-6	0				0	0	0	0	0
1,882	0	-1	0				0	0	0	0	0
1,505	0	-1	0				0	0	0	0	0
4,140	0	-2	0				0	0	0	0	0
33,715	0	127	0				0	0	0	0	0
107,689	0	406	0				0	0	0	0	0
40,906	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
8	0	0	0				0	0	0	0	0
374,914	0	1,412	0				0	0	0	0	0
38,936	0	1,709	0				0	0	0	0	0
9,518	0	-4	0				0	0	0	0	0
518,896	0	-246	0				0	0	0	0	0
10,959	0	-5	0				0	0	0	0	0
150,542	0	-71	0				0	0	0	0	0
0	0	-19	0				0	0	0	0	0
92,279	0	-19	0				0	0	0	0	0
15,881	0	-381	0				0	0	0	0	0
319	0	-106	0				0	0	0	0	0
22,608	0	-1,778	0				0	0	0	0	0
49,811	0	-2,614	0				0	0	0	0	0
29	0	0	0				0	0	0	0	0
16,863	0	63	0				0	0	0	0	0
1,341	0	0	0				0	0	0	0	0
56,768	0	213	0				0	0	0	0	0
3,365	0	-2	0				0	0	0	0	0
3,125	0	0	0				0	0	0	0	0
6,007	0	0	0				0	0	0	0	0
1,950	0	1	0				0	0	0	0	0
1,052	0	0	0				0	0	0	0	0
33,242	0	-14	0				0	0	0	0	0
285	0	0	0				0	0	0	0	0
23,110	0	-11	0				0	0	0	0	0
556	0	0	0				0	0	0	0	0
18,891	0	13	0				0	0	0	0	0
707	0	-1	0				0	0	0	0	0
14,916	0	-7	0				0	0	0	0	0
8,976	0	8	0				0	0	0	0	0
33,698	0	-16	0				0	0	0	0	0
9,147	0	-5	0				0	0	0	0	0
9,053,230	0	0	0				0	0	0	0	0
2	0	0	0				0	0	0	0	0
12,344	0	0	0				0	0	0	0	0
5,610	0	0	0				0	0	0	0	0
2,930	0	0	0				0	0	0	0	0
505	0	0	0				0	0	0	0	0
37,326	0	-37	0				0	0	0	0	0
48,885	0	185	0				0	0	0	0	0
43,121	0	-21	0				0	0	0	0	0
0	0	-1,965,797	0				0	0	0	0	0
0	0	-2,948,696	0				0	0	0	0	0
155,015	0	0	0				0	0	0	0	0
479	0	0	0				0	0	0	0	0
51,668	0	12,718	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
692	0	-101	0				0	0	0	0	0
441	0	2	0				0	0	0	0	0
31,293	0	-15	0				0	0	0	0	0
7,430	0	-4	0				0	0	0	0	0
141,133	0	-72	0				0	0	0	0	0
901	0	0	0				0	0	0	0	0
63,708	0	-31	0				0	0	0	0	0
6,549	0	-3	0				0	0	0	0	0
564,825	0	131,634	0				0	0	0	0	0
48,314	0	-23	0				0	0	0	0	0
104,853	0	-163	0				0	0	0	0	0
728	0	0	0				0	0	0	0	0
10,000	0	0	0				0	0	0	0	0
33,000	0	0	0				0	0	0	0	0
407,980	0	703	0				0	0	0	0	0
15	0	0	0				0	0	0	0	0
3,343	0	0	0				0	0	0	0	0
54,850	0	-59,097	0				0	0	0	0	0
41,510	0	-19	0				0	0	0	0	0
375,911	0	-683	0				0	0	0	0	0
24,093	0	-24	0				0	0	0	0	0
34,027	0	-16	0				0	0	0	0	0
108,579	0	0	0				0	0	0	0	0
256,358	0	498	0				0	0	0	0	0
71,386	0	-485	0				0	0	0	0	0
356,250	0	0	0				0	0	0	0	0
75,233	0	0	0				0	0	0	0	0
1,918,822	0	7,227	0				0	0	0	0	0
38,417	0	-15,031	0				0	0	0	0	0
314	0	0	0				0	0	0	0	0
172	0	0	0				0	0	0	0	0
43,708	0	0	0				0	0	0	0	0
706,168	0	-335	0				0	0	0	0	0
115	0	0	0				0	0	0	0	0
3,607,323	0	2,803	0				0	0	0	0	0
442,733	0	0	0				0	0	0	0	0
24	0	0	0				0	0	0	0	0
84,936	0	0	0				0	0	0	0	0
125,660	0	0	0				0	0	0	0	0
38,438	0	0	0				0	0	0	0	0
2,425	0	2	0				0	0	0	0	0
577,343	0	-274	0				0	0	0	0	0
266	0	0	0				0	0	0	0	0
46,333	0	165	0				0	0	0	0	0
4,241,022	0	1,992,233	0				0	0	0	0	0
713	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	-56,250	0				0	0	0	0	0
68,944	0	-17	0				0	0	0	0	0
72,500	0	0	0				0	0	0	0	0
364,375	0	0	0				0	0	0	0	0
11	0	0	0				0	0	0	0	0
834,534	0	-41,069	0				0	0	0	0	0
1,309	0	-1	0				0	0	0	0	0
0	0	-963	0				0	0	0	0	0
1,651	0	6	0				0	0	0	0	0
12,780	0	-6	0				0	0	0	0	0
191,740	0	-91	0				0	0	0	0	0
29,682	0	-14	0				0	0	0	0	0
15,000	0	0	0				0	0	0	0	0
176	0	0	0				0	0	0	0	0
1,411,949	0	-13,083	0				0	0	0	0	0
62,888	0	-30	0				0	0	0	0	0
3,194,290	0	0	0				0	0	0	0	0
125,111	0	45	0				0	0	0	0	0
47,033	0	0	0				0	0	0	0	0
133	0	0	0				0	0	0	0	0
12,594	0	12	0				0	0	0	0	0
240,976	0	-37,404	0				0	0	0	0	0
75,640	0	-36	0				0	0	0	0	0
337,500	0	0	0				0	0	0	0	0
52,578	0	0	0				0	0	0	0	0
72	0	0	0				0	0	0	0	0
12,613	0	0	0				0	0	0	0	0
900,668	0	0	0				0	0	0	0	0
209,238	0	32	0				0	0	0	0	0
71	0	0	0				0	0	0	0	0
122,402	0	-58	0				0	0	0	0	0
165,718	0	0	0				0	0	0	0	0
18	0	0	0				0	0	0	0	0
5,465	0	-2	0				0	0	0	0	0
371,927	0	-176	0				0	0	0	0	0
23,390	0	24	0				0	0	0	0	0
1,132,749	0	0	0				0	0	0	0	0
96,232	0	-45	0				0	0	0	0	0
94,205	0	0	0				0	0	0	0	0
31,500	0	0	0				0	0	0	0	0
1,476	0	-1	0				0	0	0	0	0
586,366	0	-278	0				0	0	0	0	0
180,134	0	0	0				0	0	0	0	0
13	0	0	0				0	0	0	0	0
1,222	0	0	0				0	0	0	0	0
158,328	0	161	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
16,019	0	0	0				0	0	0	0	0
25,521	0	0	0				0	0	0	0	0
15,202	0	0	0				0	0	0	0	0
217,869	0	0	0				0	0	0	0	0
13,756	0	0	0				0	0	0	0	0
323,375	0	0	0				0	0	0	0	0
383,940	0	-45	0				0	0	0	0	0
258,950	0	975	0				0	0	0	0	0
3,601	0	-30	0				0	0	0	0	0
12,144	0	0	0				0	0	0	0	0
356	0	0	0				0	0	0	0	0
491,105	0	-28	0				0	0	0	0	0
657,719	0	-253	0				0	0	0	0	0
225,167	0	0	0				0	0	0	0	0
13,066	0	-6	0				0	0	0	0	0
1,652,286	0	1,991	0				0	0	0	0	0
19,046	0	0	0				0	0	0	0	0
12,381	0	46	0				0	0	0	0	0
117,879	0	0	0				0	0	0	0	0
100,178	0	-25	0				0	0	0	0	0
1,028,583	0	-633	0				0	0	0	0	0
109,691	0	413	0				0	0	0	0	0
1,341,533	0	5,053	0				0	0	0	0	0
3,496	0	0	0				0	0	0	0	0
5,995	0	-3	0				0	0	0	0	0
10,313	0	0	0				0	0	0	0	0
4,507	0	-2	0				0	0	0	0	0
40,000	0	0	0				0	0	0	0	0
38,506	0	-18	0				0	0	0	0	0
1,317	0	-1	0				0	0	0	0	0
1,607,825	0	0	0				0	0	0	0	0
88,452	0	371	0				0	0	0	0	0
523,023	0	-247	0				0	0	0	0	0
143,378	0	0	0				0	0	0	0	0
468	0	0	0				0	0	0	0	0
199,247	0	-94	0				0	0	0	0	0
136,201	0	-65	0				0	0	0	0	0
468,750	0	0	0				0	0	0	0	0
448,130	0	0	0				0	0	0	0	0
26,289	0	0	0				0	0	0	0	0
16,641,918	0	12,645,902	0				0	0	0	0	0
3,811	0	-1	0				0	0	0	0	0
304,253	0	-1,973	0				0	0	0	0	0
10,515	0	-5	0				0	0	0	0	0
10,313	0	0	0				0	0	0	0	0
6,134	0	-3	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
276,084	0	1,040	0				0	0	0	0	0
564	0	0	0				0	0	0	0	0
57,191	0	-27	0				0	0	0	0	0
225,912	0	-2,093	0				0	0	0	0	0
102,500	0	0	0				0	0	0	0	0
26,020	0	0	0				0	0	0	0	0
45,162	0	-22	0				0	0	0	0	0
46,122	0	-22	0				0	0	0	0	0
304,145	0	-144	0				0	0	0	0	0
49,553	0	-23	0				0	0	0	0	0
5,605	0	-245,938	0				0	0	0	0	0
94,015	0	-44	0				0	0	0	0	0
320,341	0	-152	0				0	0	0	0	0
1,059,891	0	-9,606	0				0	0	0	0	0
6,258	0	0	0				0	0	0	0	0
123,976	0	-58	0				0	0	0	0	0
4,507	0	-2	0				0	0	0	0	0
124,622	0	-59	0				0	0	0	0	0
537,221	0	-729,330	0				0	0	0	0	0
108,969	0	-13	0				0	0	0	0	0
190,733	0	0	0				0	0	0	0	0
9,335	0	35	0				0	0	0	0	0
4,507	0	-2	0				0	0	0	0	0
125,000	0	0	0				0	0	0	0	0
50,608	0	0	0				0	0	0	0	0
468,064	0	-76	0				0	0	0	0	0
660	0	0	0				0	0	0	0	0
1,500,000	0	0	0				0	0	0	0	0
469,972	0	0	0				0	0	0	0	0
278,250	0	0	0				0	0	0	0	0
28,073	0	0	0				0	0	0	0	0
304,778	0	-78,063	0				0	0	0	0	0
13,638	0	-13	0				0	0	0	0	0
39,375	0	0	0				0	0	0	0	0
21,585	0	-10	0				0	0	0	0	0
14,841	0	-7	0				0	0	0	0	0
22,157	0	-10	0				0	0	0	0	0
850,000	0	0	0				0	0	0	0	0
27,970	0	0	0				0	0	0	0	0
9,740	0	-4	0				0	0	0	0	0
10,362	0	13	0				0	0	0	0	0
138,042	0	520	0				0	0	0	0	0
199,470	0	-94	0				0	0	0	0	0
3,178	0	-2	0				0	0	0	0	0
2,209	0	0	0				0	0	0	0	0
2,998	0	-1	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
27,973	0	0	0				0	0	0	0	0
59,041	0	223	0				0	0	0	0	0
2,599	0	0	0				0	0	0	0	0
134,375	0	0	0				0	0	0	0	0
77,116	0	-36	0				0	0	0	0	0
3,075	0	-1	0				0	0	0	0	0
212,000	0	0	0				0	0	0	0	0
8,025	0	-4	0				0	0	0	0	0
70,013	0	264	0				0	0	0	0	0
25,902	0	-12	0				0	0	0	0	0
43,613	0	164	0				0	0	0	0	0
3,262	0	-1	0				0	0	0	0	0
2,493	0	9	0				0	0	0	0	0
38,750	0	0	0				0	0	0	0	0
3,000	0	0	0				0	0	0	0	0
6,000	0	0	0				0	0	0	0	0
15,000	0	0	0				0	0	0	0	0
67,875	0	0	0				0	0	0	0	0
12,000	0	0	0				0	0	0	0	0
135,369	0	-64	0				0	0	0	0	0
29,715	0	-1,463	0				0	0	0	0	0
9,022	0	-4	0				0	0	0	0	0
4,575	0	-2	0				0	0	0	0	0
0	0	-1,250	0				0	0	0	0	0
0	0	-1,250	0				0	0	0	0	0
391,041	0	334,533	0				0	0	0	0	0
271,969	0	0	0				0	0	0	0	0
5,238	0	0	0				0	0	0	0	0
908,264	0	-910	0				0	0	0	0	0
26,158	0	-12	0				0	0	0	0	0
52,500	0	0	0				0	0	0	0	0
8,065	0	-4	0				0	0	0	0	0
25,404	0	-12	0				0	0	0	0	0
31,068	0	-14	0				0	0	0	0	0
9,508	0	-5	0				0	0	0	0	0
18,000	0	0	0				0	0	0	0	0
7,483	0	0	0				0	0	0	0	0
5,238	0	0	0				0	0	0	0	0
1,852,432	0	-878	0				0	0	0	0	0
48,698	0	-23	0				0	0	0	0	0
9,740	0	-4	0				0	0	0	0	0
25,848	0	98	0				0	0	0	0	0
29,219	0	-14	0				0	0	0	0	0
0	0	-6,250	0				0	0	0	0	0
92,900	0	92,578	0				0	0	0	0	0
3,534	0	-1	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
349,805	0	-350	0				0	0	0	0	0
172,834	0	-82	0				0	0	0	0	0
9,335	0	35	0				0	0	0	0	0
13,837	0	-6	0				0	0	0	0	0
195,818	0	737	0				0	0	0	0	0
64,348	0	-26	0				0	0	0	0	0
17,397	0	-8	0				0	0	0	0	0
55,217	0	208	0				0	0	0	0	0
138,042	0	520	0				0	0	0	0	0
187,000	0	0	0				0	0	0	0	0
2,190	0	-1	0				0	0	0	0	0
2,190	0	-1	0				0	0	0	0	0
55,000	0	0	0				0	0	0	0	0
69,183	0	-33	0				0	0	0	0	0
6,626	0	-3	0				0	0	0	0	0
47,788	0	0	0				0	0	0	0	0
33,819	0	127	0				0	0	0	0	0
20,156	0	0	0				0	0	0	0	0
35,840	0	-17	0				0	0	0	0	0
6,626	0	-3	0				0	0	0	0	0
2,175	0	-1	0				0	0	0	0	0
31,228	0	-15	0				0	0	0	0	0
33,973	0	-16	0				0	0	0	0	0
276,732	0	-131	0				0	0	0	0	0
229,492	0	-35	0				0	0	0	0	0
210,928	0	-100	0				0	0	0	0	0
303,560	0	-144	0				0	0	0	0	0
181,656	0	-86	0				0	0	0	0	0
193,409	0	-31	0				0	0	0	0	0
4,548	0	0	0				0	0	0	0	0
14,286	0	-7	0				0	0	0	0	0
76,378	0	-36	0				0	0	0	0	0
3,159	0	12	0				0	0	0	0	0
13,958	0	0	0				0	0	0	0	0
24,375	0	0	0				0	0	0	0	0
73,643	0	-74	0				0	0	0	0	0
15,000	0	0	0				0	0	0	0	0
26,250	0	0	0				0	0	0	0	0
31,648	0	0	0				0	0	0	0	0
39,375	0	0	0				0	0	0	0	0
1,938	0	0	0				0	0	0	0	0
28,260	0	0	0				0	0	0	0	0
23,568	0	41	0				0	0	0	0	0
414	0	0	0				0	0	0	0	0
4,472,500	0	0	0				0	0	0	0	0
372,500	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
7,175	0	-3	0				0	0	0	0	0
1,339,903	0	-1,029,343	0				0	0	0	0	0
2,849,263	0	0	0				0	0	0	0	0
0	0	-997	0				0	0	0	0	0
0	0	-997	0				0	0	0	0	0
39,862	0	-19	0				0	0	0	0	0
1,415	0	-1	0				0	0	0	0	0
685	0	214	0				0	0	0	0	0
1,968	0	-1	0				0	0	0	0	0
1,280	0	-1	0				0	0	0	0	0
61,250	0	0	0				0	0	0	0	0
866	0	0	0				0	0	0	0	0
3,360	0	13	0				0	0	0	0	0
68,917	0	260	0				0	0	0	0	0
1,600	0	-1	0				0	0	0	0	0
1,777	0	0	0				0	0	0	0	0
56,813	0	-27	0				0	0	0	0	0
178	0	0	0				0	0	0	0	0
118,030	0	-56	0				0	0	0	0	0
118,030	0	-56	0				0	0	0	0	0
65,641	0	-31	0				0	0	0	0	0
262,564	0	-125	0				0	0	0	0	0
65,641	0	-31	0				0	0	0	0	0
655	0	3	0				0	0	0	0	0
88,303	0	149	0				0	0	0	0	0
27,200	0	-28	0				0	0	0	0	0
2,072	0	8	0				0	0	0	0	0
5,179	0	19	0				0	0	0	0	0
39,305	0	0	0				0	0	0	0	0
2,956	0	4	0				0	0	0	0	0
5,727,793	0	-5,734	0				0	0	0	0	0
1,036	0	4	0				0	0	0	0	0
755,524	0	-1,238	0				0	0	0	0	0
11,464	0	-12	0				0	0	0	0	0
1,198,479	0	0	0				0	0	0	0	0
642	0	0	0				0	0	0	0	0
5	0	0	0				0	0	0	0	0
1,131	0	0	0				0	0	0	0	0
1,139	0	0	0				0	0	0	0	0
511	0	0	0				0	0	0	0	0
6,553	0	-3	0				0	0	0	0	0
10,516	0	-5	0				0	0	0	0	0
5,977	0	-3	0				0	0	0	0	0
1,807	0	0	0				0	0	0	0	0
12,101	0	-6	0				0	0	0	0	0
252,200	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
4,606	0	0	0				0	0	0	0	0
62,302	0	-29	0				0	0	0	0	0
68,292	0	-32	0				0	0	0	0	0
1,022	0	4	0				0	0	0	0	0
13,310	0	2	0				0	0	0	0	0
7,644	0	-3	0				0	0	0	0	0
4,981	0	-3	0				0	0	0	0	0
2,069	0	-1	0				0	0	0	0	0
14,759	0	-7	0				0	0	0	0	0
21,250	0	0	0				0	0	0	0	0
2,015	0	-1	0				0	0	0	0	0
226	0	-2	0				0	0	0	0	0
135	0	1	0				0	0	0	0	0
93,800,000	0	0	0				0	0	0	0	0
11,000,000	0	0	0				0	0	0	0	0
195	0	0	0				0	0	0	0	0
4,500,000	0	0	0				0	0	0	0	0
6,108,150	6,108,150	-583,590	-583,590				6,691,740	0	0	0	0
1,702,786	1,702,786	-28,239	-28,239				1,731,025	0	0	0	0
5,000,000	5,000,000	-198,502	-198,502				5,198,502	0	0	0	0
86,263,404	86,263,404	-5,555,086	-5,555,086				91,818,490	0	0	0	0
3,182,474	3,182,474	-145,417	-145,417				3,327,891	0	0	0	0
438,519,866	438,519,866	0	0				438,519,866	0	0	0	0
4,425,244	4,425,244	251,622	251,622				4,173,622	0	0	0	0
999,999	999,999	0	0				999,999	0	0	0	0
4,500,000	4,500,000	0	0				4,500,000	0	0	0	0
30,420,863	30,420,863	1,131,423	1,131,423				29,289,440	0	0	0	0
12,373,849	12,373,849	0	0				12,373,849	0	0	0	0
15,689,692	15,689,692	-4,508	-4,508				15,694,200	0	0	0	0
10,984,848	10,984,848	0	0				10,984,848	0	0	0	0
55,391,631	55,391,631	0	0				55,391,631	0	0	0	0
9,610,976	9,610,976	0	0				9,610,976	0	0	0	0
-30,928,865	-30,928,865	-179,205	-179,205				-30,749,660	0	0	0	0
35,675,459	35,675,459	406,298	406,298				35,269,161	0	0	0	0
374,632,362	337,487,175	-842,256	-869,248				338,356,423	0	0	0	37,118,195
1,545,836,005	1,280,688,294	-27,371,696	-24,920,227				1,305,608,521	0	0	0	0
0	0	0	0				0	0	0	0	0
6,986,579	2,954,936	27,296	-34,493				2,989,429	0	0	0	0
29,716,232	9,201,176	29,751,384	9,236,328				-35,152	0	0	0	0
29,716,232	9,201,176	13,887,411	4,600,540				4,600,636	0	0	0	0
64,158,450	64,158,450	-227,124	-227,124				64,385,574	0	0	0	0
6,250,000	6,250,000	0	0				6,250,000	0	0	0	0
425,984,433	53,733,022	7,179,896	-561,727				45,469,749	0	8,825,000	0	364,509,788
6,343,831	6,343,831	0	0				6,343,831	0	0	0	0
374,374,250	374,374,250	-18,457,127	-18,457,127				392,831,377	0	0	0	0
86,124,336	86,124,336	426,683	426,683				85,697,653	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
440,000	440,000	-5,014	-5,014				445,014	0	0	0	0
10,800,580	7,750,093	278,702	392,520				7,357,573	0	0	0	0
6,464,213	103,761	2,829,809	320				103,441	0	0	0	3,530,962
27,424,445	27,424,445	-417,624	-417,624				27,842,069	0	0	0	0
16,883,905	0	-16,987	0				0	0	0	0	16,900,892
609,792,270	609,792,270	379,919	379,919				609,412,351	0	0	0	0
416,411,684	416,411,684	1,246,356	1,246,356				415,165,328	0	0	0	0
3,075,458	3,075,458	5,954	5,954				3,069,504	0	0	0	0
30,000,000	30,000,000	0	0				30,000,000	0	0	0	0
27,267,876	27,267,876	310,546	310,546				26,957,330	0	0	0	0
3,156,675	0	-410	0				0	0	0	0	0
158,852,459	158,852,459	-543,049	-543,049				159,395,508	0	0	0	0
12,687,460	12,687,460	0	0				12,687,460	0	0	0	0
5,183,758	5,183,758	0	0				5,183,758	0	0	0	0
18,530,606	18,530,606	71,270	71,270				18,459,336	0	0	0	0
8,524,378	8,524,378	16,434	16,434				8,507,944	0	0	0	0
1,825,291	1,825,291	-54,166	-54,166				1,879,457	0	0	0	0
592,329	22,153	-4,915	-1,895				24,048	0	0	0	0
48,316,070	48,316,070	-1,612,936	-1,612,936				49,929,006	0	0	0	0
15,063,252	14,978,252	98,025	99,025				14,879,227	0	0	0	0
1,235,768	0	111,929	0				0	0	0	0	0
6,938,360	0	96,498	89,038				-89,038	0	0	0	0
49,112,032	49,112,032	24,256,052	24,256,052				24,855,980	0	0	0	0
-442,004	-442,004	-8,896	-8,896				-433,108	0	0	0	0
23,956,547	23,671,394	250,411	-34,742				23,706,136	0	0	0	0
4,090,216	4,090,216	46,583	46,583				4,043,633	0	0	0	0
173,803,630	158,617,055	-4,595,512	-4,280,261				162,897,316	0	0	0	0
54,471,870	-8,774,715	7,163,874	12				50,273	0	-8,825,000	0	56,082,724
-2,164,880	-2,164,880	95,365	95,365				-2,260,245	0	0	0	0
16,360,726	16,360,726	186,328	186,328				16,174,398	0	0	0	0
3,075,458	3,075,458	5,954	5,954				3,069,504	0	0	0	0
29,920,225	29,920,225	-1,487,123	-1,487,123				29,925,012	0	1,482,336	0	0
147,766,195	125,388,085	-3,226,699	-3,144,187				128,532,272	0	0	0	0
296,425	296,425	-30,175	-30,175				326,600	0	0	0	0
19,512	19,512	10,820	10,820				8,692	0	0	0	0
5,741,019	0	-1,011	35,200				-35,200	0	0	0	0
114,143,607	114,143,607	-543,049	-543,049				114,686,656	0	0	0	0
133,862,995	7,475,695	-3,629,347	-3,559,175				0	0	0	11,034,870	126,457,472
6,343,831	6,343,831	0	0				6,343,831	0	0	0	0
7,775,636	7,775,636	0	0				7,775,636	0	0	0	0
9,020,928	9,020,928	-11,177	-11,177				9,032,105	0	0	0	0
25,587,939	25,587,939	2,814,829	2,814,829				22,773,110	0	0	0	0
17,200,022	17,200,022	-3,249	-3,249				17,203,271	0	0	0	0
-4,107,746	-4,107,746	-1,054,347	-1,054,347				-3,778,206	0	0	724,807	0
41,721,177	41,721,177	475,150	475,150				41,246,027	0	0	0	0
23,016,880	23,016,880	-41,402	-41,402				23,058,282	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
56,489,052	56,489,052	-3,220,195	-3,220,195				59,709,247	0	0	0	0
0	0	0	0				0	0	0	0	0
84,599,130	84,599,130	-136,832,789	-136,832,789				221,431,919	0	0	0	0
84,599,130	84,599,130	261,744,665	261,744,665				-177,145,535	0	0	0	0
8,051,090	8,051,090	0	0				0	0	8,051,090	0	0
15,931,879	15,931,879	-7,725	-7,725				15,939,604	0	0	0	0
21,598,556	21,598,556	-182,612	-182,612				21,781,168	0	0	0	0
193,374,877	159,143,624	10,447,831	10,817,379				148,326,245	0	0	0	0
145,643,144	137,768,362	-8,987,189	-8,575,804				146,344,166	0	0	0	0
1,129,251	1,129,251	-21,279	-21,279				1,150,530	0	0	0	0
172,106,807	169,419,233	-1,009,576	-870,089				170,289,322	0	0	0	0
0	0	0	0				0	0	0	0	0
110,084,493	110,084,493	2,741,550	2,741,550				107,342,943	0	0	0	0
286,740,470	253,432,528	-15,266,151	-14,363,400				277,041,307	-9,245,379	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
197,931,526	179,730,816	-2,048,132	-2,047,990				181,778,806	0	0	0	0
7,041,581	7,041,573	-3,246,909	-3,246,908				10,288,481	0	0	0	0
11,981,598	11,981,598	25,050	25,050				11,956,548	0	0	0	0
156	156	0	0				156	0	0	0	0
5	0	0	0				0	0	0	0	0
699,181,199	696,113,929	-27,013,989	-24,932,281				721,046,210	0	0	0	0
163,916,486	163,916,486	-9,872,854	-9,872,854				173,789,340	0	0	0	0
1,006	1,006	0	0				1,006	0	0	0	0
390,740,975	390,740,975	-5,598,834	-5,598,834				396,339,809	0	0	0	0
200,244,341	200,244,341	-920,204	-920,204				201,164,545	0	0	0	0
17,224	17,224	0	0				17,224	0	0	0	0
0	0	0	0				0	0	0	0	0
17,410,320	0	103,304	0				0	0	0	0	17,307,016
0	0	0	0				0	0	0	0	0
186,291,625	0	2,069,454	0				0	0	0	0	184,222,171
0	0	0	0				0	0	0	0	0
426,232,381	426,232,381	-131,968	-131,968				426,364,349	0	0	0	0
166,870,244	166,870,244	-5,102,191	-5,102,191				171,972,435	0	0	0	0
34,893,853	34,893,853	-224,896	-224,896				35,118,749	0	0	0	0
13,640,704	13,640,704	-36,069	-36,069				13,676,773	0	0	0	0
0	0	-6,013,523	-6,013,523				0	0	0	6,013,523	0
0	0	0	0				0	0	0	0	0
30,841,244	25,689,021	-11,459,557	-10,224,838				35,913,859	0	0	0	6,386,942
30,817,895	16,526,546	-330,864	-568,014				17,094,560	0	0	0	14,054,199
190,377,099	190,134,203	557,792	573,927				189,560,276	0	0	0	259,031
14,975,574	14,975,574	76,290	76,290				14,899,284	0	0	0	0
230,411,351	230,411,351	-719,042	-719,042				231,130,393	0	0	0	0
153,430,006	121,632,388	-829,647	-762,518				122,394,906	0	0	0	31,864,747
264,713	264,713	-700	-700				265,413	0	0	0	0
52,329,394	52,309,451	180,848	201,060				52,108,391	0	0	0	40,155

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
5,703,608	3,615,148	40,897	139,793				3,475,355	0	0	0	2,187,357
0	0	-37,001,310	0				0	0	0	0	37,001,310
45,817,255	28,004,117	-123,459	-24,818				28,028,935	0	0	0	17,911,779
782,579,257	720,802,079	2,747,757	6,235,678				719,982,183	-5,415,782	0	0	65,265,099
97,355,992	97,355,992	-27,059	-27,059				97,383,051	0	0	0	0
43,562,870	43,562,870	-185,200	-185,200				43,748,070	0	0	0	0
129,171,634	129,171,634	2,443,528	2,443,528				126,728,106	0	0	0	0
1,375,455	1,375,455	-159,729	-159,729				1,535,184	0	0	0	0
17,677,803	17,677,803	-588,580	-588,580				18,266,383	0	0	0	0
194,487,741	194,487,741	-5,677,671	-5,677,671				200,165,412	0	0	0	0
241,568,026	241,568,026	-303,853	-303,853				241,871,879	0	0	0	0
96,249,686	69,781,812	5,095,956	-3,161,859				71,130,921	0	1,812,750	0	18,210,059
961,786	961,786	0	0				0	0	961,786	0	0
2,824	0	-233	0				0	0	0	0	0
138,338,235	138,338,235	-18,805,328	-18,805,328				157,143,563	0	0	0	0
0	0	0	0				0	0	0	0	0
401,528,035	273,241,332	-40,967,849	1,553,250				289,034,746	-17,346,664	0	0	170,807,802
10,465,854	6,559,026	2,819,835	2,903,632				3,655,394	0	0	0	3,990,625
40,000,000	40,000,000	0	0				40,000,000	0	0	0	0
32,747,723	32,747,723	191,857	191,857				32,555,866	0	0	0	0
321,296,869	209,011,030	285,942	-753,690				209,220,192	0	544,528	0	111,246,207
39,458,951	39,458,951	-39,465	-39,465				39,498,416	0	0	0	0
1,200,000	0	0	0				0	0	0	0	1,200,000
23,349,243	10,570,845	336,163	278,369				10,292,476	0	0	0	12,720,605
60,306,620	45,732,407	31,029	-35,905				45,768,312	0	0	0	14,507,279
15,000,000	15,000,000	0	0				15,000,000	0	0	0	0
134,332,359	134,332,359	-149,221	-149,221				134,481,580	0	0	0	0
48,105,013	48,105,013	-11,047	-11,047				48,116,060	0	0	0	0
0	0	0	0				0	0	0	0	0
2,106,300	2,106,300	0	0				2,106,300	0	0	0	0
14,211,471	14,211,471	4,933,141	4,933,141				25,369,229	-16,090,899	0	0	0
25,521,866	21,872,978	3,403,083	4,755,734				22,218,863	-5,450,011	348,392	0	5,001,538
34,900,700	28,769,547	-1,738,092	-1,724,996				30,494,543	0	0	0	6,144,249
88,030	88,030	369	369				87,661	0	0	0	0
14,219,000	14,219,000	-85,250	-85,250				14,304,250	0	0	0	0
61,921,849	58,215,832	-1,565	-498,108				58,713,940	0	0	0	3,209,473
1,716,900	0	51,600	0				0	0	0	0	1,665,300
123,980,600	114,276,091	5,718,121	-110,142				114,386,233	0	0	0	3,876,246
12,759,208	12,759,208	53,592	53,592				12,705,616	0	0	0	0
18,074	18,074	-19	-19				18,093	0	0	0	0
5,618,759	5,618,759	10,387	10,387				5,608,372	0	0	0	0
2,595,000	2,595,000	162,750	162,750				2,432,250	0	0	0	0
30,101,589	30,101,589	-193,856	-193,856				30,295,445	0	0	0	0
2,658,208	2,658,208	-406	-406				2,658,614	0	0	0	0
-139,315,456	-139,315,456	21,117,454	21,117,454				-160,432,910	0	0	0	0
-223,462,844	-223,462,844	664,474	664,474				-224,127,318	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
139,315,456	139,315,456	-21,117,454	-21,117,454				160,432,910	0	0	0	0
223,462,844	223,462,844	-664,474	-664,474				224,127,318	0	0	0	0
15,861,529	0	-5,474,944	0				0	0	0	0	0
29,536,076	0	229,167	0				0	0	0	0	0
10,559,536	1,698,481	0	0				0	0	0	1,698,481	0
68,919,503	68,919,503	0	0				0	0	0	68,919,503	0
24,519,733	24,519,733	-6,370	-6,370				24,526,103	0	0	0	0
9,680,556	9,680,556	15,717	15,717				9,664,839	0	0	0	0
3,516,909	3,516,909	254	254				3,516,655	0	0	0	0
0	0	-160,880,187	-160,880,187				160,880,187	0	0	0	0
22,087,129	22,087,129	-4,833	-4,833				22,091,962	0	0	0	0
13,124,361	13,124,361	230,288	230,288				12,894,073	0	0	0	0
0	0	-1,642,997,921	-1,642,997,921				1,642,997,921	0	0	0	0
2,434,464,540	2,434,464,540	2,026,138,843	2,026,138,843				408,325,697	0	0	0	0
3,889,127	3,889,127	824,354	824,354				3,064,773	0	0	0	0
98,876,787	98,876,787	-19,225,861	-19,225,861				118,102,648	0	0	0	0
186,593,922	186,593,922	-20,844,654	-20,838,409				207,432,331	0	0	0	6,245
20,332,256	20,332,256	-50,102	-50,102				20,382,358	0	0	0	0
246,388,006	246,388,006	-1,935,510	-1,929,575				248,317,581	0	0	0	5,935
164,007,220	164,007,220	8,810,680	8,818,220				155,189,000	0	0	0	7,540
76,568,579	76,568,579	6,111,629	6,111,629				70,456,950	0	0	0	0
4,606,603	4,606,603	10,697	10,697				4,595,906	0	0	0	0
103,655,857	103,655,857	1,731,297	1,731,297				101,924,560	0	0	0	0
10,777,944	10,777,944	17,760	17,760				10,760,184	0	0	0	0
24,173,593	24,173,593	-230,417	-230,417				24,404,010	0	0	0	0
0	0	-14,383	-14,383				14,383	0	0	0	0
195,605,060	195,605,060	-264,019,337	-264,019,337				459,624,397	0	0	0	0
55,786,741	55,786,741	7,644	7,644				55,779,097	0	0	0	0
12,773,888	12,773,888	-1,901	-1,901				12,775,789	0	0	0	0
0	0	0	0				0	0	0	0	0
34,472,907	34,472,907	196,919	196,919				34,275,988	0	0	0	0
703,019,613	703,014,865	5,148,441	5,148,445				697,866,420	0	0	0	4,752
21,519,510	21,519,510	1,394	1,394				21,518,116	0	0	0	0
32,378,735	32,378,713	106,818	106,818				32,271,895	0	0	0	22
698,147,614	698,147,614	1,825,075	1,825,075				696,322,539	0	0	0	0
1,351,116	1,351,116	-1,623	-1,623				1,352,739	0	0	0	0
58,938,801	58,938,801	112,152	112,152				58,826,649	0	0	0	0
99,170,758	99,170,758	399,134	399,134				98,771,624	0	0	0	0
368,527,204	368,527,204	-198,925	-198,925				368,726,129	0	0	0	0
18,936,281	18,936,281	-5,777	-5,777				18,942,058	0	0	0	0
17,281,491	17,281,491	-19,630	-19,630				17,301,121	0	0	0	0
24,041,760	24,041,760	211,592	211,592				23,830,168	0	0	0	0
622,304	622,304	0	0				622,304	0	0	0	0
58,900,723	58,900,723	-59,234	-59,234				58,959,957	0	0	0	0
87,733,116	87,733,116	-88,229	-88,229				87,821,345	0	0	0	0
-12,020,880	-12,020,880	-105,796	-105,796				-11,915,084	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
-281,427,271	-281,427,271	-143,481	-143,481				-281,283,790	0	0	0	0
1,079,973	1,079,973	2,801,958	2,801,958				-1,721,985	0	0	0	0
16,226,206	16,226,206	-5,812,715	-5,812,715				22,038,921	0	0	0	0
-8,651,656	-8,651,656	837,699	837,699				-9,489,355	0	0	0	0
570,608	570,608	-35,846	-35,846				606,454	0	0	0	0
20,565,278	20,565,278	425,889	425,889				20,139,389	0	0	0	0
0	0	-57,406,717	-57,406,717				57,406,717	0	0	0	0
3,436	0	106	0				0	0	0	0	0
7	7	7	7				0	0	0	0	0
642,986	642,986	-3,236	-3,236				646,222	0	0	0	0
316,908,076	316,908,076	-7,428,382	-7,428,382				342,804,217	-18,467,759	0	0	0
279,684,804	279,684,804	-3,015,547	-3,015,547				282,700,351	0	0	0	0
733,053,709	733,053,709	17,580,896	17,580,896				743,829,925	-28,357,112	0	0	0
5,663,840	5,663,840	-543,268	-543,268				6,207,108	0	0	0	0
22,813,631	22,813,631	-474,047	-474,047				23,287,678	0	0	0	0
125,881,239	125,881,239	-137,385	-137,385				128,632,120	-2,613,496	0	0	0
56,423,207	56,423,207	4,320,785	4,320,785				52,102,422	0	0	0	0
1,037,741	1,037,741	-275,473	-275,473				1,313,214	0	0	0	0
223,860,078	223,860,078	9,698,843	9,698,843				216,597,397	-2,436,162	0	0	0
153,382,388	153,382,388	9,205	9,205				153,373,183	0	0	0	0
115,520,119	115,520,119	-4,532,392	-4,532,392				120,052,511	0	0	0	0
47,895,825	47,895,825	-3,850,125	-3,850,125				59,306,416	-7,560,466	0	0	0
2,370,903	2,370,903	-18,804	-18,804				2,389,707	0	0	0	0
97,714,233	97,714,233	-11,903,996	-11,903,996				109,618,229	0	0	0	0
22,296,375	22,296,375	-2,698,978	-2,698,978				24,995,353	0	0	0	0
9,936,952	9,936,952	712,407	712,407				12,386,618	-3,162,073	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
18,150,368	18,150,368	-4,177,718	-4,177,718				0	0	0	22,328,086	0
612,819,552	-9,211	-2,880,655	-30				-9,181	0	0	0	0
1,846,000	1,846,000	-38,000	-38,000				1,884,000	0	0	0	0
8,144,650	8,144,650	-17,534	-17,534				8,162,184	0	0	0	0
129,253,303	129,253,303	-2,368,275	-2,368,275				131,621,578	0	0	0	0
166,749,558	166,749,558	-505,877	-505,877				167,255,435	0	0	0	0
390,020,779	390,020,779	2,693,343	2,693,343				387,327,436	0	0	0	0
40,664,511	40,664,511	-100,205	-100,205				40,764,716	0	0	0	0
20,959,726	20,959,726	-18,975,125	-18,975,125				39,934,851	0	0	0	0
516,659,325	516,659,325	-4,242,446	-4,242,446				520,901,771	0	0	0	0
153,137,157	153,137,157	12,223,259	12,223,259				140,913,898	0	0	0	0
9,213,206	9,213,206	21,395	21,395				9,191,811	0	0	0	0
207,311,713	207,311,713	3,462,593	3,462,593				203,849,120	0	0	0	0
20,444,897	20,444,897	377,418	377,418				20,067,479	0	0	0	0
5,203,615	5,203,615	4,228,443	4,228,443				975,177	-5	0	0	0
196,731,824	39,123,998	567,272	567,272				22,730,059	0	0	15,826,667	160,616,261
0	0	0	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
35,603,783	0	-21,706,673	0				0	0	0	0	0
217,539,547	0	-1,575,368	0				0	0	0	0	0
-5,335,258	-5,335,258	-670,616	-670,616				-4,664,642	0	0	0	0
4,058,133	4,058,133	-89,614	-89,614				4,147,747	0	0	0	0
23,463,854	23,463,854	-752,699	-752,699				24,216,553	0	0	0	0
42,124,834	42,124,834	-441,668	-441,668				40,303,062	0	2,263,440	0	0
844,205	0	48,602	0				0	0	0	0	0
24,758,361	24,758,361	6,040,167	6,040,167				18,718,194	0	0	0	0
0	0	0	0				0	0	0	0	0
20,645,297	20,645,297	-1,941,510	-1,941,510				22,586,807	0	0	0	0
39,299,429	39,299,429	-4,474,925	-4,474,925				43,774,354	0	0	0	0
1,241,392	1,241,392	-106,933	-106,933				1,348,325	0	0	0	0
166,342,919	166,342,919	14,681,100	14,681,100				151,836,892	-175,073	0	0	0
145,354,961	145,354,961	-12,263,925	-12,263,925				160,468,227	-2,849,341	0	0	0
24,971,401	24,971,401	-734,232	-734,232				25,705,633	0	0	0	0
5,000,004	5,000,004	0	0				5,000,004	0	0	0	0
0	0	-24,142	-24,142				24,142	0	0	0	0
-9,080	-9,080	-6,915	-6,915				-2,165	0	0	0	0
0	0	0	0				0	0	0	0	0
326,814	326,814	8,314	8,314				318,500	0	0	0	0
2,358	2,358	0	0				2,358	0	0	0	0
1,023,007	1,023,007	42,252	42,252				980,755	0	0	0	0
17,832,192	17,832,192	-215,622,978	-215,622,978				4,725,506	0	0	228,729,664	0
-107,102,587	-107,102,587	-2,652,086	-2,652,086				-104,450,501	0	0	0	0
51,239,538	51,239,538	133,742	133,742				51,105,796	0	0	0	0
166,902,130	166,902,130	2,388,731	2,388,731				164,513,399	0	0	0	0
608,200	608,200	35,200	35,200				573,000	0	0	0	0
14,573,817	14,573,817	14,065	14,065				14,559,752	0	0	0	0
5,818,053	5,818,053	-266,897	-266,897				6,084,950	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
29,737,439	29,737,439	-443,680	-443,680				30,181,119	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
5,310,840	5,310,840	812,295	812,295				4,498,545	0	0	0	0
8,720,431	8,720,431	-1,489,500	-1,489,500				10,209,931	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
-55,824,450	-55,824,450	-1,534,380	-1,534,380				-54,290,070	0	0	0	0
64,882,053	64,882,053	2,647,542	2,647,542				62,234,511	0	0	0	0
0	0	0	0				0	0	0	0	0
120	120	-1	-1				121	0	0	0	0
4,346	4,346	-4,696	-4,696				9,042	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
968	968	-4	-4				972	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
7,560	7,560	6,607	6,607				953	0	0	0	0
0	0	0	0				0	0	0	0	0
15,253	15,253	11,657	11,657				3,596	0	0	0	0
1,337,236	1,337,236	-677,946	-677,946				2,015,182	0	0	0	0
0	0	0	0				0	0	0	0	0
-664,576	-664,576	-36,286	-36,286				-628,290	0	0	0	0
5,624,793	5,622,131	-17,336,606	-16,929,923				30,830	0	22,521,224	0	0
8,635,595	8,559,216	-182,742	-182,672				8,741,888	0	0	0	0
32,277	32,277	0	0				32,277	0	0	0	0
1,096	1,096	4	4				1,092	0	0	0	0
24,012	10,989	-3,604,165	-3,603,763				10,976	0	3,603,776	0	0
2,882	0	-19	0				0	0	0	0	0
3,364	0	-13,573	0				0	0	0	0	0
5,025,483	5,025,483	614,243	614,243				4,411,240	0	0	0	0
1,083,851	1,083,851	-4,200	-4,200				1,088,051	0	0	0	0
2,220	2,220	2,177	2,177				43	0	0	0	0
963	963	-36	-36				999	0	0	0	0
45	45	0	0				45	0	0	0	0
32,800	32,800	-11,751	-11,751				44,551	0	0	0	0
0	0	0	0				0	0	0	0	0
2,226,127	2,226,127	146,685	146,685				2,079,442	0	0	0	0
1,700	1,700	1,700	1,700				0	0	0	0	0
21,353,769	21,353,769	21,353,762	21,353,762				7	0	0	0	0
51,151	51,151	-729	-729				51,880	0	0	0	0
9,000	9,000	-39,360	-39,360				48,360	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
142,000	142,000	-14,200	-14,200				156,200	0	0	0	0
8,000	8,000	-800	-800				8,800	0	0	0	0
1,783	1,783	1,783	1,783				0	0	0	0	0
0	0	0	0				0	0	0	0	0
8,781,546	8,781,546	-2,520,449	-2,520,449				11,301,995	0	0	0	0
833,562	833,562	459,257	459,257				374,305	0	0	0	0
15,984,187	15,984,187	10,667,087	10,667,087				5,317,100	0	0	0	0
532	532	487	487				45	0	0	0	0
45,521,754	45,521,754	11,436,621	11,436,621				34,085,133	0	0	0	0
1,049,011	1,049,011	1,049,011	1,049,011				0	0	0	0	0
0	0	-2,700,955	-2,700,955				2,700,955	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
15,324	15,324	10,221	10,221				5,103	0	0	0	0
24,849	24,849	-92,269	-92,269				117,118	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
2,451,961	2,451,961	-1,230,709	-1,230,709				3,682,670	0	0	0	0
38,601,850	0	747,250	0				0	0	0	0	0
2,185	2,185	-969	-969				3,154	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
58,275	58,275	-3,591	-3,591				61,866	0	0	0	0
0	0	0	0				0	0	0	0	0
104,649	104,649	-12,519	-12,519				117,168	0	0	0	0
92,556,358	92,556,358	-21,380	-21,380				92,577,738	0	0	0	0
64,800,000	64,800,000	0	0				64,800,000	0	0	0	0
5,791,310	5,791,310	77,141	77,141				600,968	0	5,113,201	0	0
149,507	149,507	-29,801	-29,801				179,308	0	0	0	0
0	0	0	0				0	0	0	0	0
19,338,852	19,338,852	1,567,739	1,567,739				17,771,113	0	0	0	0
0	0	0	0				0	0	0	0	0
6,527	6,527	-236	-236				6,763	0	0	0	0
7,455,500	7,455,500	11,586,886	11,586,886				0	-4,131,386	0	0	0
4,876	4,876	-77,862	-77,862				85,607	-2,869	0	0	0
1,914,937	1,914,937	1,480,137	1,480,137				434,800	0	0	0	0
0	0	0	0				0	0	0	0	0
2,055	2,055	2,055	2,055				0	0	0	0	0
8,074,341	8,074,341	-3,177,286	-3,177,286				11,254,188	-2,561	0	0	0
1,667	1,667	-144,365	-144,365				151,572	-5,540	0	0	0
1,572	1,572	413	413				1,159	0	0	0	0
4,045,704	4,045,704	1,593,232	1,593,232				2,452,472	0	0	0	0
319,691	319,691	122,917	122,917				196,774	0	0	0	0
-289,035	-289,035	330,933	330,933				-619,968	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
748,857	748,857	-2,137,947	-2,137,947				2,886,804	0	0	0	0
4	4	-1	-1				5	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
277,309,326	265,000,000	-27,686,279	0				0	0	0	265,000,000	0
2,227	2,227	0	0				2,227	0	0	0	0
9	9	0	0				9	0	0	0	0
4,844,680	4,844,680	2,070,112	2,070,112				39,215	0	2,735,354	0	0
93,914	93,914	3,034	3,034				90,880	0	0	0	0
0	0	0	0				0	0	0	0	0
5,367,302	5,367,302	-11,067,057	-11,067,057				-4,196,134	0	0	20,630,493	0
13,187,575	11,622,489	-1,001,686	84,301				11,538,188	0	0	0	0
14,351,404	14,351,404	-962,464	-962,464				0	0	15,313,868	0	0
9,736,681	9,736,681	-9,791	-9,791				0	0	9,746,472	0	0
78,228,337	78,228,337	6,217,648	6,217,648				74,927,962	-2,917,273	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
-465,886	-465,886	-1,887,796	-1,887,796				1,421,910	0	0	0	0
4,523,676	3,476,847	-41,803	-79,560				3,556,407	0	0	0	0
100,472,512	100,472,512	-40,909,578	-40,909,578				141,382,090	0	0	0	0
24,772,691	24,772,691	-4,587,435	-4,587,435				29,360,126	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,644,305	2,644,305	558,383	558,383				2,085,922	0	0	0	0
117,811,644	-3,111,479	4,207,948	1,310,764				-4,422,243	0	0	0	0
53,036,101	53,036,101	6,017,637	6,017,637				50,998,867	-3,980,403	0	0	0
29,652,552	29,652,552	2,454,302	2,454,302				27,198,250	0	0	0	0
3,380,311	3,380,311	176,292	176,292				3,235,468	-31,449	0	0	0
6,893,931	6,893,931	-53,666	-53,666				6,947,597	0	0	0	0
2,948,701	2,948,701	29,217	29,217				2,919,484	0	0	0	0
113,612	113,612	-3,778	-3,778				117,390	0	0	0	0
1,965,192	1,965,192	-25,927	-25,927				1,991,119	0	0	0	0
197,235	197,235	-36,323	-36,323				233,558	0	0	0	0
1,072	1,072	78	78				994	0	0	0	0
1,906	1,906	1,063	1,063				843	0	0	0	0
4,837	4,837	151	151				4,700	-14	0	0	0
180,248	180,248	-97,127	-97,127				277,375	0	0	0	0
114,249	114,249	-3,905	-3,905				118,568	-414	0	0	0
5,690,142	5,690,142	-53,868	-53,868				5,744,010	0	0	0	0
6,071,668	6,071,668	-26,210	-26,210				6,097,878	0	0	0	0
5,242,474	5,242,474	-40,114	-40,114				5,282,588	0	0	0	0
517	517	-2,227	-2,227				2,744	0	0	0	0
4,642	4,642	-615	-615				5,257	0	0	0	0
49,034	49,034	-27,771	-27,771				76,805	0	0	0	0
11,339,481	11,339,481	-373,495	-373,495				11,712,976	0	0	0	0
127,514	127,514	-68,660	-68,660				196,174	0	0	0	0
2,034,310	2,034,310	-22,571	-22,571				2,056,881	0	0	0	0
3,631,387	3,631,387	-25,654	-25,654				3,657,041	0	0	0	0
8,841,764	8,841,764	-66,057	-66,057				8,907,821	0	0	0	0
84,842	84,842	-10,084	-10,084				95,106	-180	0	0	0
42,720	42,720	-149,453	-149,453				192,173	0	0	0	0
0	0	0	0				0	0	0	0	0
36,547,844	36,547,844	-234,862	-234,862				36,782,706	0	0	0	0
2,694,317	2,694,317	17,706	17,706				2,676,611	0	0	0	0
2,249,656	2,249,656	4,886	4,886				2,244,770	0	0	0	0
9,874,046	9,874,046	-43,737	-43,737				9,917,783	0	0	0	0
0	0	-762	-762				762	0	0	0	0
11,536,863	11,536,863	532,483	532,483				11,004,380	0	0	0	0
0	0	0	0				0	0	0	0	0
1,403,826	1,403,826	-181,830	-181,830				1,594,772	-9,116	0	0	0
20,413,011	20,413,011	-70,629	-70,629				20,483,640	0	0	0	0
46,067	46,067	-32,809	-32,809				79,041	-165	0	0	0
25,648	25,648	-4,450	-4,450				30,098	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
179,272	179,272	-106,394	-106,394				285,666	0	0	0	0
3,623,710	3,623,710	-22,513	-22,513				3,646,223	0	0	0	0
614,963	614,963	-2,999	-2,999				617,962	0	0	0	0
0	0	0	0				0	0	0	0	0
6,250,495	6,250,495	-5,613,680	-5,613,680				11,864,175	0	0	0	0
28,183,805	28,183,805	-18,496	-18,496				28,202,301	0	0	0	0
5,855,722	5,855,722	447,247	447,247				5,408,475	0	0	0	0
20,534,290	20,534,290	-9,185,332	-9,185,332				29,776,777	-57,155	0	0	0
523,955	523,955	34,818	34,818				489,137	0	0	0	0
313	313	16	16				297	0	0	0	0
19,022,344	19,022,344	407,370	407,370				18,614,974	0	0	0	0
0	0	0	0				0	0	0	0	0
1,807,719	1,807,719	1,806,291	1,806,291				1,428	0	0	0	0
674,100	674,100	129,216	129,216				545,631	-747	0	0	0
1,968,540	1,968,540	1,968,540	1,968,540				0	0	0	0	0
102,756	102,756	102,719	102,719				37	0	0	0	0
52,393	52,393	1,229	1,229				51,164	0	0	0	0
1,086,476	1,086,476	-2,627	-2,627				1,089,103	0	0	0	0
2,478,406	2,478,406	-17,705	-17,705				2,496,111	0	0	0	0
975,043	975,043	-5,381	-5,381				980,424	0	0	0	0
86	86	-8,308	-8,308				8,394	0	0	0	0
10,913,405	10,913,405	1,525,657	1,525,657				9,387,748	0	0	0	0
78,120	78,120	67,910	67,910				10,210	0	0	0	0
0	0	0	0				0	0	0	0	0
8,194	8,194	-51,514,944	-51,514,944				51,523,138	0	0	0	0
6,460,865	6,460,865	-11,821	-11,821				6,472,686	0	0	0	0
3,620,000	3,620,000	-17,500	-17,500				3,637,500	0	0	0	0
6,792,320	6,792,320	-30,720	-30,720				6,823,040	0	0	0	0
13,577,066	13,577,066	-354,989	-354,989				13,932,055	0	0	0	0
1,707,444	1,707,444	-2,912	-2,912				1,710,356	0	0	0	0
61,160	61,160	-12,191	-12,191				73,351	0	0	0	0
13,927,000	13,927,000	7,444,821	7,444,821				6,482,179	0	0	0	0
2,758	2,758	2,758	2,758				0	0	0	0	0
19,994,135	19,994,135	-134,994	-134,994				20,129,129	0	0	0	0
11,422,500	11,422,500	-64,500	-64,500				11,487,000	0	0	0	0
4,379,500	4,379,500	-18,500	-18,500				4,398,000	0	0	0	0
1,657,123	1,657,123	-23,465	-23,465				1,680,588	0	0	0	0
2,994,464	2,994,464	-66,553	-66,553				3,061,017	0	0	0	0
2,873,315	2,873,315	-26,655	-26,655				2,899,970	0	0	0	0
301,257	301,257	-431,413	-431,413				734,833	-2,163	0	0	0
83,396	83,396	-90,341	-90,341				173,737	0	0	0	0
22,324	22,324	-8,839	-8,839				31,163	0	0	0	0
3,990,679	3,990,679	63,094	63,094				3,927,585	0	0	0	0
444,675	444,675	33,509	33,509				411,166	0	0	0	0
1,471	1,471	-491	-491				1,962	0	0	0	0
0	0	0	0				0	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
9,853,595	9,853,595	-80,574	-80,574				9,934,169	0	0	0	0
1,688	1,688	1,668	1,668				20	0	0	0	0
1,885,613	1,885,613	-47,972	-47,972				1,933,585	0	0	0	0
2,855,505	2,855,505	-3,803	-3,803				2,859,308	0	0	0	0
4,938,574	4,938,574	-10,406	-10,406				4,948,980	0	0	0	0
149,607	149,607	-201,548	-201,548				351,155	0	0	0	0
5,946,144	5,946,144	23,038	23,038				5,923,106	0	0	0	0
12,499	12,499	-4,262	-4,262				16,761	0	0	0	0
19,449	19,449	19,449	19,449				0	0	0	0	0
0	0	0	0				0	0	0	0	0
3,041,834	3,041,834	-7,492	-7,492				3,049,326	0	0	0	0
1,186	1,186	1,170	1,170				16	0	0	0	0
0	0	0	0				0	0	0	0	0
9,501,253	9,501,253	-259,906	-259,906				9,761,159	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,104,515	2,104,515	12,774	12,774				2,091,741	0	0	0	0
0	0	0	0				0	0	0	0	0
18,339,456	18,339,456	-168,038	-168,038				18,507,494	0	0	0	0
12,780,903	12,780,903	-36,718	-36,718				12,817,621	0	0	0	0
1,278,550	1,278,550	-8,360	-8,360				1,286,910	0	0	0	0
755,854	755,854	755,854	755,854				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,406,567	2,406,567	-27,717	-27,717				2,434,284	0	0	0	0
5,892,810	5,892,810	-32,484	-32,484				5,925,294	0	0	0	0
67,406	67,406	67,369	67,369				37	0	0	0	0
2,642,520	2,642,520	10,528	10,528				2,631,992	0	0	0	0
916,952	916,952	6,906	6,906				910,046	0	0	0	0
1,840,866	1,840,866	-10,794	-10,794				1,851,660	0	0	0	0
4,130,466	4,130,466	-50,090	-50,090				4,180,556	0	0	0	0
0	0	0	0				0	0	0	0	0
1,766,419	1,766,419	-11,555	-11,555				1,777,974	0	0	0	0
61	61	-38	-38				99	0	0	0	0
702,432	702,432	702,432	702,432				0	0	0	0	0
338,893	338,893	-607	-607				339,500	0	0	0	0
996,834	996,834	-5,748	-5,748				1,002,582	0	0	0	0
220,989	220,989	220,989	220,989				0	0	0	0	0
752,180	752,180	-2,568	-2,568				754,748	0	0	0	0
65,002	65,002	65,002	65,002				0	0	0	0	0
0	0	0	0				0	0	0	0	0
29,786	29,786	29,734	29,734				52	0	0	0	0
3,685,218	3,685,218	-36,093	-36,093				3,721,311	0	0	0	0
2,379,678	2,379,678	-2,183	-2,183				2,381,861	0	0	0	0
3,309,952	3,309,952	-3,048	-3,048				3,313,000	0	0	0	0
40,561	40,561	40,561	40,561				0	0	0	0	0
475,107	475,107	-323	-323				475,430	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
2,877,526	2,877,526	-7,193	-7,193				2,884,719	0	0	0	0
1,075,062	1,075,062	-3,781	-3,781				1,078,843	0	0	0	0
10,259,270	10,259,270	-130,039	-130,039				10,389,309	0	0	0	0
0	0	0	0				0	0	0	0	0
9,468,888	9,468,888	-293,644	-293,644				9,762,532	0	0	0	0
4,797,191	4,797,191	-34,901	-34,901				4,832,092	0	0	0	0
37,139,876	37,139,876	337,972	337,972				36,801,904	0	0	0	0
4,777,880	4,777,880	51,739	51,739				4,726,141	0	0	0	0
0	0	-4,981,380	-4,981,380				4,981,380	0	0	0	0
10,379,562	10,379,562	-83,622	-83,622				10,463,184	0	0	0	0
5,026	5,026	-2,364	-2,364				7,390	0	0	0	0
9,726,783	9,726,783	-113,822	-113,822				9,840,605	0	0	0	0
4,684,411	4,684,411	-86,051	-86,051				4,770,462	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
4,500,380	4,500,380	4,496,591	4,496,591				3,789	0	0	0	0
335	335	221	221				114	0	0	0	0
6,086	6,086	5,709	5,709				377	0	0	0	0
1,247,772	1,247,772	1,247,772	1,247,772				0	0	0	0	0
15,270,040	15,270,040	-162,220	-162,220				15,432,260	0	0	0	0
9,339	9,339	7,587	7,587				1,752	0	0	0	0
3,513,556	3,513,556	-25,761	-25,761				3,539,317	0	0	0	0
2,144,007	2,144,007	2,144,007	2,144,007				0	0	0	0	0
24,588,885	24,588,885	68,029	68,029				24,520,856	0	0	0	0
13,828,051	13,828,051	-72,000	-72,000				13,900,051	0	0	0	0
279,614,090	0	27,429,587	0				0	0	0	0	0
7,460,083	7,460,083	7,460,083	7,460,083				0	0	0	0	0
-1,011,341,490	-1,011,341,490	-16,215,608	-16,215,608				-995,125,882	0	0	0	0
12,904,026	12,904,026	-3,881,407	-3,881,407				16,785,433	0	0	0	0
1,093,852,559	1,093,852,559	18,220,562	18,220,562				1,075,631,997	0	0	0	0
3,096,101	3,096,101	-353,797	-353,797				3,478,053	-28,155	0	0	0
9,179,563	9,179,563	1,227,761	1,227,761				7,951,802	0	0	0	0
54,378,838	54,378,838	6,008,033	6,008,033				48,370,805	0	0	0	0
17,435,390	17,435,390	-1,554,750	-1,554,750				18,990,140	0	0	0	0
11,867,718	11,867,718	-167,534	-167,534				12,035,252	0	0	0	0
1,659,849	1,659,849	-125,893	-125,893				1,785,742	0	0	0	0
0	0	0	0				0	0	0	0	0
22,466,970	22,466,970	-7,727,264	-7,727,264				30,194,234	0	0	0	0
374,783,858	374,783,858	4,336,981	4,336,981				376,741,761	-6,294,884	0	0	0
77,833,012	77,833,012	-2,095,975	-2,095,975				83,804,533	-3,875,546	0	0	0
20,012	20,012	-696	-696				20,708	0	0	0	0
0	0	0	0				0	0	0	0	0
4,191	4,191	-5,455	-5,455				9,646	0	0	0	0
0	0	37	37				-37	0	0	0	0
84,693	84,693	41,705	41,705				42,988	0	0	0	0
0	0	-423,918,086	-423,918,086				423,918,086	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
45,546,465	45,546,465	11,702,437	11,702,437				33,844,028	0	0	0	0
21,809,246	21,809,246	-318,242	-318,242				22,127,488	0	0	0	0
0	0	0	0				0	0	0	0	0
5,705,226	5,705,226	-9,072,248	-9,072,248				14,777,474	0	0	0	0
0	0	0	0				0	0	0	0	0
891,495	891,495	7,414	7,414				884,081	0	0	0	0
0	0	0	0				0	0	0	0	0
15,461,228	15,461,228	706,354	706,354				14,754,874	0	0	0	0
1,710,072	1,710,072	-934,928	-934,928				2,645,000	0	0	0	0
2,657,492	2,657,492	556,950	556,950				2,100,542	0	0	0	0
204,835	204,835	3,505	3,505				201,330	0	0	0	0
1,309,077,254	0	-332,176,983	-324,901,906				0	0	0	324,901,906	0
97,928,951	-9,211,049	163,206	163,206				-9,374,255	0	0	0	109,185,100
35,224,051	35,224,051	-235,428	-235,428				35,459,479	0	0	0	0
0	0	0	0				0	0	0	0	0
5,088,885	5,088,885	841,752	841,752				4,247,133	0	0	0	0
323,205,405	323,205,405	-4,881,234	-4,881,234				356,189,248	-28,102,609	0	0	0
2,350,790	2,350,790	2,347,422	2,347,422				3,368	0	0	0	0
1,778,030	1,778,030	147,735	147,735				1,630,295	0	0	0	0
312,088	312,088	8,013	8,013				304,075	0	0	0	0
220,665,600	220,665,600	5,162,868	5,162,868				215,502,732	0	0	0	0
146,056,718	146,056,718	17,053,389	17,053,389				129,003,329	0	0	0	0
342,536,701	342,536,701	1,080,614	1,080,614				345,625,932	-4,169,845	0	0	0
430,437,057	430,437,057	-2,059,354	-2,059,354				434,524,136	-2,027,725	0	0	0
-851,577,536	-851,577,536	-29,304,316	-29,304,316				-822,273,220	0	0	0	0
251,062,848	251,062,848	-3,999,214	-3,999,214				266,980,732	-11,918,670	0	0	0
75,469,090	75,469,090	-798,089	-798,089				76,323,768	-56,589	0	0	0
1,720,385	1,720,385	69,081	69,081				1,651,304	0	0	0	0
177	177	154	154				23	0	0	0	0
58,683,455	58,683,455	-372,056	-372,056				59,055,511	0	0	0	0
41,449,708	41,449,708	581,338	581,338				40,868,370	0	0	0	0
11	11	7	7				4	0	0	0	0
59,099,028	59,099,028	1,168,507	1,168,507				57,930,521	0	0	0	0
241,276	241,276	82,116	82,116				159,160	0	0	0	0
65,720	65,720	-8,567	-8,567				74,287	0	0	0	0
477,468,937	477,468,937	-6,706,409	-6,706,409				484,175,346	0	0	0	0
135,410,428	135,410,428	3,504,310	3,504,310				131,922,048	-15,930	0	0	0
43,533,563	43,533,563	1,260,821	1,260,821				42,272,742	0	0	0	0
127,197,094	127,197,094	-8,409,262	-8,409,262				135,606,356	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,460	1,460	0	0				1,460	0	0	0	0
12,171,630	12,171,630	1,131,351	1,131,351				11,111,663	-71,384	0	0	0
242,644,466	242,644,466	33,529,855	33,529,855				209,114,611	0	0	0	0
134,577,226	134,577,226	-765,355	-765,355				135,342,581	0	0	0	0
35,889,048	35,889,048	-1,389,290	-1,389,290				37,278,338	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
120,436,488	120,436,488	3,301,670	3,301,670				117,134,818	0	0	0	0
346	346	280	280				66	0	0	0	0
3,422	3,422	-4,848	-4,848				8,356	-86	0	0	0
3,897	3,897	3,563	3,563				334	0	0	0	0
0	0	-1,576	-1,576				1,576	0	0	0	0
930	930	-2,504	-2,504				3,462	-28	0	0	0
0	0	-2,611	-2,611				2,611	0	0	0	0
57,568	57,568	-91,275	-91,275				148,843	0	0	0	0
209,436	209,436	146,972	146,972				62,464	0	0	0	0
712	712	28,255	28,255				875	-28,418	0	0	0
575,292	575,292	0	0				575,292	0	0	0	0
15,663,588	15,663,588	0	0				15,663,588	0	0	0	0
0	0	0	0				0	0	0	0	0
2,007,409	2,007,409	1,217,216	1,217,216				0	0	790,193	0	0
16,201,018	16,201,018	6,704,644	6,704,644				7	0	9,496,367	0	0
1,575,279	1,575,279	17,940	17,940				0	0	1,557,339	0	0
61,392	61,392	0	0				61,392	0	0	0	0
123,759,107	123,759,107	129,723,207	129,723,207				32,521	-5,996,621	0	0	0
2,563,305	2,563,305	14,168,456	14,168,456				0	-11,605,151	0	0	0
-44,258	-44,258	-44,258	-44,258				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	2,367,022	2,367,022				0	-2,367,022	0	0	0
105,899	105,899	41,692	41,692				64,207	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
20,202	20,202	0	0				20,202	0	0	0	0
0	0	0	0				0	0	0	0	0
14,613	14,613	-380	-380				14,993	0	0	0	0
0	0	-118,168,735	-118,168,735				118,168,735	0	0	0	0
-146,851,867	-146,851,867	-29,072,503	-29,072,503				-117,779,364	0	0	0	0
26,499,401	0	2,444,554	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
-156,862	-156,862	6,913	6,913				-163,775	0	0	0	0
0	0	-502,429	-502,429				502,429	0	0	0	0
11	11	0	0				11	0	0	0	0
15,233	15,233	2,175	2,175				13,058	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-234,410	-234,410				234,410	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
80,349	80,349	-1,125,044	-1,125,044				1,205,393	0	0	0	0
0	0	0	0				0	0	0	0	0
2,594	2,594	-32	-32				2,626	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
6,439,654	6,439,654	6,157,265	6,157,265				282,389	0	0	0	0
7,114,132	7,114,132	910,599	910,599				6,372,499	-168,966	0	0	0
32,087,384	32,087,384	8,307,066	8,307,066				23,780,318	0	0	0	0
570	570	-14	-14				584	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
88,841	88,841	-40,682	-40,682				129,523	0	0	0	0
79,970	79,970	1,720	1,720				78,250	0	0	0	0
0	0	-3,636	-3,636				3,636	0	0	0	0
0	0	0	0				0	0	0	0	0
2,855,624	2,855,624	540,400	540,400				2,315,224	0	0	0	0
-240,710	-240,710	-194,642	-194,642				0	-46,068	0	0	0
-240,710	-240,710	-805,880	-805,880				565,170	0	0	0	0
45,943	45,943	-263	-263				46,206	0	0	0	0
-11,102	-11,102	-341,662	-341,662				330,560	0	0	0	0
11,393,538	11,393,538	11,393,538	11,393,538				0	0	0	0	0
277,466	277,466	277,466	277,466				0	0	0	0	0
-23,994	-23,994	-17,449	-17,449				0	-6,545	0	0	0
-23,994	-23,994	-1,966,224	-1,966,224				1,942,230	0	0	0	0
-1,004,603,207	-1,004,603,207	-156,307,584	-156,307,584				-1,016,974,437	0	0	168,678,814	0
1,431,053,645	1,431,053,645	-3,176,887	-3,176,887				1,469,270,689	-35,040,157	0	0	0
1,562,609	1,562,609	-591,518	-591,518				2,158,810	-4,683	0	0	0
3,865,512	3,865,512	-667,201	-667,201				4,532,713	0	0	0	0
1,280,685	1,280,685	-219,778	-219,778				1,600,555	-100,092	0	0	0
518,321,335	0	-30,090,521	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
12,093	12,093	-151	-151				12,244	0	0	0	0
41	41	0	0				41	0	0	0	0
0	0	5	5				-5	0	0	0	0
52	52	52	52				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
31,053,396	31,053,396	3,508,640	3,508,640				27,581,792	-37,036	0	0	0
0	0	0	0				0	0	0	0	0
44,832	44,832	45,179	45,179				0	-347	0	0	0
44,832	44,832	-11,245	-11,245				56,077	0	0	0	0
8,265,098	8,265,098	4,990,354	4,990,354				1,240,314	0	2,034,430	0	0
452,029	452,029	-59	-59				452,088	0	0	0	0
9,230,103	9,230,103	371,317	371,317				8,858,786	0	0	0	0
114,338	114,338	114,338	114,338				0	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
2,971,213	2,971,213	-155,949	-155,949				3,127,162	0	0	0	0
758,298	758,298	703,670	703,670				54,628	0	0	0	0
1,531,634	1,531,634	-25,124	-25,124				1,556,758	0	0	0	0
10,450,510	10,450,510	10,189,293	10,189,293				248,101	0	13,115	0	0
7,905,236	7,905,236	-46,435	-46,435				7,795,859	0	155,812	0	0
1,537,636	1,537,636	2,340,317	2,340,317				-802,681	0	0	0	0
1,537,636	1,537,636	738,940	738,940				798,696	0	0	0	0
9,375,720	9,375,720	14,020,962	14,020,962				-4,645,242	0	0	0	0
9,375,720	9,375,720	4,751,237	4,751,237				4,624,483	0	0	0	0
600,648	600,648	903,014	903,014				-302,366	0	0	0	0
600,648	600,648	296,935	296,935				303,713	0	0	0	0
256,905,445	256,905,445	-5,389,238	-5,389,238				269,376,325	-7,081,642	0	0	0
133,221,310	133,221,310	7,227,406	7,227,406				150,816,465	-24,822,561	0	0	0
195,552,777	195,552,777	155,684	155,684				196,932,590	-1,535,497	0	0	0
66,391,083	66,391,083	326,044	326,044				66,548,999	-483,960	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
27,556,818	27,556,818	15,794,845	15,794,845				11,761,973	0	0	0	0
22,722,480	22,722,480	17,668,779	17,668,779				5,053,701	0	0	0	0
4,995,886	4,995,886	1,211,058	1,211,058				3,784,828	0	0	0	0
251,118,210	251,118,210	-36,484,278	-36,484,278				287,602,488	0	0	0	0
2,127,093	2,127,093	-131,832	-131,832				2,258,925	0	0	0	0
652,109,836	34,126,316	641,991	641,991				0	0	0	33,484,325	629,779,657
1,496,994	1,496,994	1,496,994	1,496,994				0	0	0	0	0
8,747,575	8,747,575	823,789	823,789				0	0	7,923,786	0	0
0	0	0	0				0	0	0	0	0
0	0	1,902,692	1,902,692				0	-1,902,692	0	0	0
193,587	193,587	193,587	193,587				0	0	0	0	0
199	199	199	199				0	0	0	0	0
255,483	255,483	-18,466	-18,466				280,827	-6,878	0	0	0
0	0	0	0				0	0	0	0	0
716,039,847	716,039,847	428,236,909	428,236,909				423,884,133	-136,081,195	0	0	0
0	0	0	0				0	0	0	0	0
1,378,342,419	1,378,342,419	113,832,522	113,832,522				1,159,149,733	0	0	105,360,164	0
1,092,664,092	1,092,664,092	-53,625,650	-53,625,650				1,146,289,742	0	0	0	0
2,949,210,261	0	-191,092,532	0				0	0	0	0	0
0	0	-191,950,941	-191,950,941				191,950,941	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
85,075	0	3,045	0				0	0	0	0	0
414,290	414,290	-25,433	-25,433				439,723	0	0	0	0
3,707,595	3,707,595	3,707,595	3,707,595				0	0	0	0	0
104,880,069	104,880,069	112,153	112,153				104,797,118	-29,202	0	0	0
192,017,085	192,017,085	166,639,399	166,639,399				25,377,686	0	0	0	0
7,786,947	7,786,947	5,166,032	5,166,032				2,620,915	0	0	0	0
115,131,414	115,131,414	57,767,685	57,767,685				57,363,729	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
588,851	588,851	0	0				588,851	0	0	0	0
2,406,441	2,406,441	40,637	40,637				2,365,804	0	0	0	0
468,986,245	468,986,245	-20,280,052	-20,280,052				532,821,449	-43,555,152	0	0	0
21,311,606	21,311,606	-341,509	-341,509				21,753,572	-100,457	0	0	0
1,376,206	1,376,206	118,067	118,067				1,258,139	0	0	0	0
14,538,947	14,538,947	39	39				14,538,908	0	0	0	0
0	0	0	0				0	0	0	0	0
33,372	33,372	6,095	6,095				29,470	-2,193	0	0	0
197,514,189	197,514,189	5,039,955	5,039,955				192,474,234	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
18,393,181	18,393,181	-1,167,217	-1,167,217				19,560,398	0	0	0	0
0	0	-3,287,468	-3,287,468				0	0	3,287,468	0	0
799,328	799,328	-7,443,247	-7,443,247				7,445,956	0	796,619	0	0
12,470	12,470	-162	-162				12,632	0	0	0	0
17,382,922	17,382,922	16,319,371	16,319,371				1,001,596	0	61,956	0	0
11,508	11,508	2,397	2,397				0	0	9,111	0	0
0	0	-97	-97				97	0	0	0	0
0	0	0	0				0	0	0	0	0
10,966,626	10,966,626	-69,248	-69,248				11,035,874	0	0	0	0
13,874,429	13,874,429	-1,503,112	-1,503,112				15,377,541	0	0	0	0
50,646,671	50,646,671	-12,169,446	-12,169,446				62,816,117	0	0	0	0
0	0	0	0				0	0	0	0	0
276,698,428	276,698,428	-72,147,389	-72,147,389				348,845,817	0	0	0	0
13,382,361	13,382,361	-285,821	-285,821				13,668,182	0	0	0	0
7,160,601	7,160,601	-9,385,689	-9,385,689				16,546,290	0	0	0	0
5,654,242	5,654,242	-118,164	-118,164				5,772,406	0	0	0	0
3,410,128	3,410,128	-36,350	-36,350				3,446,478	0	0	0	0
0	0	-137,953	-137,953				0	0	137,953	0	0
0	0	0	0				0	0	0	0	0
169,418	169,418	43,732	43,732				125,686	0	0	0	0
283,663	283,663	-26,424	-26,424				312,231	-2,144	0	0	0
81	81	0	0				81	0	0	0	0
61,694,317	61,694,317	-6,110,872	-6,110,872				0	0	0	67,805,189	0
58,557,064	58,557,064	-2,660,409	-2,660,409				61,217,473	0	0	0	0
11,553,779	11,553,779	-517,270	-517,270				12,071,049	0	0	0	0
1,827,253	1,827,253	6,092	6,092				1,821,161	0	0	0	0
4,818,004	4,818,004	4,695,019	4,695,019				122,985	0	0	0	0
6,625,324	6,625,324	-145,993	-145,993				6,771,317	0	0	0	0
11,100,335	6,150,892	-4,416,484	-1,792,007				7,942,899	0	0	0	0
8,644,109	8,644,109	188,656	188,656				8,455,453	0	0	0	0
0	0	0	0				0	0	0	0	0
791,724	791,724	20,554	20,554				771,170	0	0	0	0
11,213,226	11,213,226	-725,656	-725,656				11,938,882	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
15,920,670	10,066,165	-1,581,522	-1,116,002				11,182,167	0	0	0	0
3,944,983	3,944,983	171,317	171,317				3,773,666	0	0	0	0
205,273	205,273	50,234	50,234				0	0	155,039	0	0
2,126,452	2,126,449	-1,899,871	-1,899,874				0	0	4,026,323	0	0
78,601,904	78,491,710	-3,089,477	-3,052,042				81,543,752	0	0	0	0
4,438,583	4,051,839	-155,362	-68,472				4,120,311	0	0	0	0
13,101	13,101	3	3				13,098	0	0	0	0
0	0	-4,083,535	-4,083,535				4,083,535	0	0	0	0
454,399	454,399	-10,913	-10,913				465,312	0	0	0	0
3,021	3,021	3,007	3,007				14	0	0	0	0
360,981	360,981	-23,590,677	-23,590,677				0	0	0	23,951,658	0
155	155	1	1				154	0	0	0	0
0	0	-70,221,193	-70,221,193				0	0	0	70,221,193	0
156,285	156,285	-202,454	-202,454				360,182	-1,443	0	0	0
57,274,209	47,024,363	34,081,746	38,916,304				8,108,059	0	0	0	0
100,985	100,985	-4,479,662	-4,479,662				8,107	0	4,572,540	0	0
12,046,114	11,857,194	11,468,549	11,585,799				18,382	0	253,013	0	0
0	0	-329,073	-329,073				0	0	329,073	0	0
22,327	22,327	-59	-59				22,386	0	0	0	0
445,382	72,002	-76,318	72,002				0	0	0	0	0
1,589,217	1,589,217	1,210,077	1,210,077				403,848	-24,708	0	0	0
87,978,486	87,978,486	30,206,646	30,206,646				58,825,180	-1,053,340	0	0	0
0	0	0	0				0	0	0	0	0
7,901,793	7,803,562	5,715,867	5,693,626				2,109,936	0	0	0	0
2,175,299	2,175,299	-387,688	-387,688				0	0	0	2,562,987	0
156,119,573	156,119,573	-4,477,889	-4,477,889				160,495,192	0	102,270	0	0
74,633,055	63,954,311	11,505,790	13,613,720				6,649,686	0	94,154	43,596,751	0
2,595,597	2,595,597	-81,669	-81,669				2,677,266	0	0	0	0
9,079,296	8,319,339	8,355,960	8,319,339				0	0	0	0	0
405,332	0	-50,372	0				0	0	0	0	0
243,506	243,506	-8,252	-8,252				251,758	0	0	0	0
16,517,382	16,517,382	-2,943,775	-2,943,775				0	0	0	19,461,157	0
18,799,420	18,799,420	-2,335,494	-2,335,494				21,499,485	-364,571	0	0	0
10,949	10,949	10,949	10,949				0	0	0	0	0
107,061	107,061	74,344	80,999				26,062	0	0	0	0
805,893	805,893	-5,960	-5,960				811,853	0	0	0	0
80,948,368	80,948,368	-8,017,999	-8,017,999				0	0	0	88,966,367	0
0	0	0	0				0	0	0	0	0
106,723	106,723	-5,080	-5,080				5,441	0	106,363	0	0
8,588	8,588	-21,388	-21,388				29,976	0	0	0	0
569,959	569,959	439,634	439,634				46,214	0	84,111	0	0
163,837	163,837	37	37				0	0	163,800	0	0
1,896,059	1,896,059	1,578,422	1,578,422				317,637	0	0	0	0
3,180,780	3,124,180	-1,291,746	-1,289,103				191,816	0	4,221,467	0	0
1,666,877	1,660,983	-468,744	-474,414				2,134,680	0	716	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
23,473,777	22,110,437	-5,744,929	-5,518,713				27,629,150	0	0	0	0
50,525	0	-5,090	0				0	0	0	0	0
446	446	-23	-23				469	0	0	0	0
2,384,947	2,384,947	7,493	7,493				2,377,454	0	0	0	0
0	0	0	0				0	0	0	0	0
6,780,030	6,780,030	-342,194	-342,194				7,122,224	0	0	0	0
345,381	0	-9,403	0				0	0	0	0	0
565,254,202	555,507,335	29,025,506	29,796,719				523,628,528	-29,876,641	31,958,729	0	0
0	0	0	0				0	0	0	0	0
243,032,200	243,032,200	-42,560,165	-42,560,165				0	0	0	285,592,365	0
79,160,530	39,580,265	743,460	371,730				0	0	0	39,208,535	0
0	0	0	0				0	0	0	0	0
6,386,944	6,386,944	-951	-951				6,387,895	0	0	0	0
27,893,371	27,893,371	3,823	3,823				27,889,548	0	0	0	0
1,033	1,033	0	0				1,033	0	0	0	0
69,538,797	61,376,616	9,132,573	9,027,092				53,578,996	-1,229,472	0	0	0
9,199,032	9,198,636	9,196,649	9,198,636				0	0	0	0	0
76	76	-1	-1				77	0	0	0	0
689,233,327	0	-56,878,954	0				0	0	0	0	0
111,303	0	8,187	0				0	0	0	0	0
83,701,287	83,701,287	36,546,473	36,546,473				47,154,814	0	0	0	0
418,221	418,221	-15,605	-15,605				433,826	0	0	0	0
7,679	7,679	-3,256	-3,256				10,935	0	0	0	0
50,755,992	43,733,266	-218,912	41,271				44,009,327	-317,332	0	0	0
13,003	0	132	0				0	0	0	0	0
89,365,701	69,548,263	-164,199	-461,081				70,009,344	0	0	0	0
907,998,563	852,338,336	-8,539,986	-2,947,158				852,684,907	-2,443,593	5,044,180	0	0
509,529,856	467,430,667	-22,801,367	-22,619,524				579,773,035	-89,722,844	0	0	0
1,856,519	1,856,519	-54,311	-54,311				1,910,830	0	0	0	0
1,415,781	1,415,781	9,516	9,516				1,406,265	0	0	0	0
3,186,352	3,186,352	-35,849	-35,849				3,222,201	0	0	0	0
21,490,143	21,490,143	-613,925	-613,925				22,104,068	0	0	0	0
2,490,783	2,432,090	-2,028,041	-2,026,537				4,458,627	0	0	0	0
13,553,153	13,553,153	-2,131,482	-2,131,482				15,614,123	0	70,512	0	0
890,738	890,738	-2,355	-2,355				893,093	0	0	0	0
5,444,991	5,444,991	-8,780	-8,780				5,453,771	0	0	0	0
162,282	162,282	-266	-266				162,548	0	0	0	0
8,254,385	8,254,385	72,954	72,954				8,181,431	0	0	0	0
12,186,169	0	-372,840	0				0	0	0	0	0
5,947,404	5,947,404	-1,471,231	-1,313,696				7,261,100	0	0	0	0
28,640,346	28,640,346	-2,855,977	-2,855,977				31,496,323	0	0	0	0
4,636,458	4,636,458	-25,693,626	-25,693,626				30,330,084	0	0	0	0
50,948	50,948	49,718	49,718				1,230	0	0	0	0
355,885,015	355,885,015	10,299,088	10,299,088				345,585,927	0	0	0	0
547,778,122	547,778,122	-257,775,850	-257,775,850				735,298,795	0	0	70,255,177	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
44	44	0	0				44	0	0	0	0
677,039,493	677,039,493	0	0				677,039,493	0	0	0	0
17,213,018	17,213,018	-529,115	-529,115				17,742,133	0	0	0	0
125,204,039	125,204,039	-431,846,243	-431,846,243				557,050,282	0	0	0	0
54,097,248	42,289,857	-4,423,379	-2,473,034				45,214,894	-452,003	0	0	0
312,319	0	-4,775	0				0	0	0	0	0
94,134,339	94,134,339	82,272,157	82,272,157				0	0	0	11,862,182	0
2,108,753	2,108,753	-25,285,184	-25,285,184				27,393,937	0	0	0	0
18,846,914	18,412,525	-1,120,102	-1,185,724				19,598,249	0	0	0	0
5,324,147	5,138,329	-265,204	-271,955				5,410,284	0	0	0	0
4,445,245	3,792,196	-104,909	-125,128				3,917,324	0	0	0	0
10,806,291	8,027,925	-50,515	9,663				8,018,262	0	0	0	0
451,531,691	442,058,198	-37,467,082	-35,080,542				424,069,900	0	0	53,068,840	0
111,888	0	-1,314	0				0	0	0	0	0
231,239,639	231,087,089	-1,173,465	-1,271,550				232,305,155	0	53,484	0	0
3,441,804	3,441,804	-30,974	-30,974				3,472,778	0	0	0	0
19,838,279	7,035,494	-1,015,033	-76,734				7,112,228	0	0	0	0
26,240,455	26,240,455	403,357	403,357				25,837,098	0	0	0	0
1,039,202	0	79,874	0				0	0	0	0	0
108,887,668	108,887,668	10,950,677	10,950,677				97,936,991	0	0	0	0
326,540,832	325,484,658	-4,260,711	-4,362,123				329,846,781	0	0	0	0
1,322,448,026	1,322,448,026	-2,077,463	-2,077,463				1,314,210,075	0	10,315,414	0	0
162,043,976	0	-1,612,825	0				0	0	0	0	0
80,326,526	80,326,526	40,481,644	40,481,644				39,844,882	0	0	0	0
539,676,180	531,400,972	-7,739,539	-7,369,669				538,770,641	0	0	0	0
5,546	5,546	3	3				5,543	0	0	0	0
8,000,854	14,300	169,868	0				14,300	0	0	0	0
5,199,190	5,199,190	1,033,515	1,033,515				4,165,675	0	0	0	0
49,760,396	49,760,396	2,627,620	2,627,620				47,132,776	0	0	0	0
65,241,092	65,241,092	45,407,784	45,407,784				19,833,308	0	0	0	0
0	0	0	0				0	0	0	0	0
147,646,586	147,646,586	-7,236,058	-7,236,058				115,101,603	0	0	39,781,041	0
1,145,095,673	1,145,095,673	-436,959,939	-436,959,939				1,340,742,108	0	0	241,313,504	0
226,776,346	224,707,514	-857,099	-1,087,430				229,512,239	-3,717,295	0	0	0
429,026,735	400,889,150	134,720	1,666,775				400,076,747	-6,491,482	5,637,110	0	0
0	0	0	0				0	0	0	0	0
47,846,069	47,846,069	2,064,954	2,064,954				45,784,966	-3,851	0	0	0
14,761,210	14,761,210	-10,150	-10,150				14,771,360	0	0	0	0
909,380	909,380	903,782	903,782				0	0	5,598	0	0
5,292,483	5,292,483	-14,638	-14,638				5,307,121	0	0	0	0
8,196,267	7,972,675	-293,189	-272,515				8,245,190	0	0	0	0
69,950,274	69,950,274	33,993,886	33,993,886				35,956,388	0	0	0	0
49,487,938	49,487,938	13,199,864	13,199,864				36,288,074	0	0	0	0
0	0	0	0				0	0	0	0	0
694	694	-1,736	-1,736				2,430	0	0	0	0
98,414,546	98,414,546	-1,223,834	-1,223,834				99,638,380	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
660,838,294	660,838,294	3,832,477	3,832,477				657,005,817	0	0	0	0
0	0	0	0				0	0	0	0	0
700,556,199	700,556,199	1,057,866	1,057,866				699,498,333	0	0	0	0
196,197,335	196,197,335	71,536,852	71,536,852				124,660,483	0	0	0	0
-412,604,269	-412,604,269	51,576,297	51,576,297				-464,180,566	0	0	0	0
0	0	0	0				0	0	0	0	0
185,218	185,218	-186	-186				185,404	0	0	0	0
7,969,919	3,117,161	-53,297,546	-53,708,233				14,409,072	0	0	42,416,322	0
26,535,184	26,503,168	7,496,573	7,482,666				15,232,554	-1,467	3,789,415	0	0
6,710,138	6,232,926	-3,306,366	-3,375,280				6,588,454	-345,135	3,364,887	0	0
8,593,475	8,591,852	-474,841	-474,679				7,875,598	0	1,190,934	0	0
26,627,343	24,389,963	294,544	221,434				17,304,095	0	6,864,434	0	0
24,593,562	24,586,903	826,404	827,319				10,970,526	0	12,789,058	0	0
23,219,657	22,504,648	2,212,474	2,199,499				15,037,369	-126,225	5,394,004	0	0
38,392,981	37,156,351	5,110,593	5,132,439				26,496,414	0	5,527,499	0	0
28,728,651	23,276,108	-3,418,037	-3,292,321				26,242,715	0	325,714	0	0
32,681,352	30,580,905	4,881,078	4,744,996				14,155,230	0	11,680,679	0	0
11,719,157	10,893,523	-169,176	-124,463				11,017,986	0	0	0	0
462,001,638	448,384,534	14,684,279	11,606,343				425,396,720	0	11,381,471	0	0
7,448,104	7,046,613	-1,809	-37,740				7,067,810	0	16,544	0	0
29,412,238	29,412,238	13,320,726	13,320,726				16,091,512	0	0	0	0
5,742,580	5,742,580	-11,014,395	-11,014,395				16,756,975	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
29,469,401	29,469,401	56,076	56,076				29,413,325	0	0	0	0
184,263,602	184,263,602	-99,463	-99,463				184,363,065	0	0	0	0
49,585,379	49,585,379	199,567	199,567				49,385,812	0	0	0	0
281,427,271	281,427,271	143,481	143,481				281,283,790	0	0	0	0
9,468,141	9,468,141	-2,888	-2,888				9,471,029	0	0	0	0
8,640,746	8,640,746	-9,814	-9,814				8,650,560	0	0	0	0
12,020,880	12,020,880	105,796	105,796				11,915,084	0	0	0	0
12,020,880	12,020,880	105,796	105,796				11,915,084	0	0	0	0
200,000	200,000	0	0				0	0	200,000	0	0
0	0	0	0				0	0	0	0	0
12,758,094	12,758,094	-203,374	-203,374				12,961,468	0	0	0	0
19,528,751	19,528,751	972,248	972,248				0	0	18,556,503	0	0
8,566	8,566	-18,358,390	-18,358,390				0	0	8,575	18,358,381	0
32,431,256	31,898,792	3,478,084	3,924,849				27,560,064	0	413,879	0	0
10,537,040	6,457,278	-170,533	-17,880				5,888,954	0	586,204	0	0
17,092,528	17,092,528	-7,072,226	-7,072,226				19,177,627	0	4,987,127	0	0
0	0	0	0				0	0	0	0	0
42,705,444	42,705,444	-5,345,988	-5,345,988				40,750,756	0	0	7,300,676	0
3,164,268	3,164,268	230,510	230,510				3,381,374	-447,616	0	0	0
7,937,409	7,937,409	-73,152	-73,152				8,010,561	0	0	0	0
60,159	51,229	-650,521	-659,451				1,175,295	-515,628	51,014	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
5,164,188	5,164,188	-470	-470				5,164,658	0	0	0	0
243,173	243,173	1,022	1,022				0	0	242,151	0	0
7,406,699	5,594,550	-1,301,641	-966,331				6,979,548	-418,667	0	0	0
256,681	0	-8,575	0				0	0	0	0	0
1,517,972	1,517,972	6,375	6,375				1,511,597	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-266	0				0	0	0	0	0
3,360,133	3,265,473	-311,790	-357,644				4,726,243	-1,103,126	0	0	0
1,064,687	968,022	851,671	968,022				0	0	0	0	0
0	0	0	0				0	0	0	0	0
84,147	84,147	-84	-84				84,231	0	0	0	0
185,600	6	-12,476	6				0	0	0	0	0
377,601	0	7,463	0				0	0	0	0	0
105,560	0	105,560	0				0	0	0	0	0
2,139,695	2,139,695	20,005	20,005				2,119,690	0	0	0	0
738	738	-1	-1				739	0	0	0	0
225,660	225,660	-19,353	-19,353				245,013	0	0	0	0
0	0	0	0				0	0	0	0	0
11,944,296	11,944,296	-286,031	-286,031				15,170,318	-2,939,991	0	0	0
33,620	0	33,551	0				0	0	0	0	0
7,646,202	7,646,202	-37,675	-37,675				7,683,877	0	0	0	0
3,183,442	3,183,442	425,291	425,291				2,758,151	0	0	0	0
1,726,093	1,726,093	41,232	41,232				1,684,861	0	0	0	0
898,723	898,723	443,362	443,362				455,361	0	0	0	0
108,739	3,445	-4,109	-11				3,456	0	0	0	0
0	0	0	0				0	0	0	0	0
12	12	0	0				12	0	0	0	0
1,796,532	1,725,952	16,111	18,934				1,707,018	0	0	0	0
3,839,729	3,165,345	478,736	489,066				2,676,279	0	0	0	0
873,261	0	-92,862	0				0	0	0	0	0
7,096,333	7,096,333	-7,284,194	-7,284,194				7,174,095	0	0	7,206,432	0
35,759,236	20,936,501	8,016,003	-6,806,732				0	0	27,743,233	0	0
6,090,141	0	144,390	0				0	0	0	0	0
1,528,158	787,108	527,603	-12,892				800,000	0	0	0	0
0	0	-15,308	0				0	0	0	0	0
12,566,176	12,566,176	420,753	874,587				11,691,589	0	0	0	0
2,182,772	2,182,767	1,420,341	1,420,336				0	0	762,431	0	0
24,567,121	24,561,764	-5,417,990	-5,423,347				23,111,012	0	0	6,874,099	0
2,199,364	2,199,347	77,237	77,220				2,122,127	0	0	0	0
2,276,900	2,276,900	-6,003,853	-6,003,853				0	0	8,280,753	0	0
44,443,935	44,398,010	-337,595	-339,061				44,737,071	0	0	0	0
11,420	501	11,139	220				281	0	0	0	0
8,127	8,127	-91	-91				8,218	0	0	0	0
0	0	0	0				0	0	0	0	0
2,867,916	2,867,916	1,040,661	1,040,661				0	0	1,827,255	0	0
18,787,028	18,787,028	3,944,947	3,944,947				14,842,081	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	-581,936	-581,936				0	0	581,936	0	0
868,698	868,698	7,608	7,608				0	0	861,090	0	0
239,048	239,048	-336,778	-336,778				0	0	575,826	0	0
0	0	-4,962,676	-4,962,676				0	0	4,962,676	0	0
358	358	0	0				0	0	358	0	0
0	0	-1,828	-1,828				0	0	1,828	0	0
17,964,371	17,890,708	-4,526,596	-4,527,751				22,418,459	0	0	0	0
2,524,746	2,524,746	658,533	658,533				1,866,213	0	0	0	0
0	0	0	0				0	0	0	0	0
1,754,659	1,754,659	1,033,768	1,033,768				0	0	720,891	0	0
0	0	-496,318	-496,318				496,318	0	0	0	0
0	0	-608	-608				608	0	0	0	0
1,026,697	1,026,697	-24,714	-24,714				1,051,248	0	162	0	0
10,098,853	10,096,243	164	0				7,526,316	0	2,569,927	0	0
170,890	170,890	0	0				1,050	0	169,840	0	0
321,750	321,750	64,350	64,350				257,400	0	0	0	0
6,921,388	6,921,388	-769,258	-769,258				4,513,548	0	3,177,098	0	0
3,042,066	3,042,066	-299,703	-299,703				3,341,769	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
357,744	357,744	330,518	330,518				0	0	27,226	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
24,310,022	24,310,022	8,415,478	8,415,478				0	0	15,894,544	0	0
6,142	6,142	858	858				0	0	5,284	0	0
2,214,439	2,214,439	380,810	380,810				0	0	1,833,629	0	0
39	39	2	2				71	-34	0	0	0
216,791	216,791	-160,277	-160,277				0	0	377,068	0	0
152,319,593	152,319,593	141,270,387	141,270,387				0	0	11,049,206	0	0
48,318	48,318	23,713	23,713				0	0	24,605	0	0
157,232	157,232	109,663	109,663				0	0	47,569	0	0
411,035	411,035	-1,601,303	-1,601,303				0	0	2,012,338	0	0
1,622,137	1,622,137	219,150	219,150				0	0	1,402,987	0	0
0	0	0	0				0	0	0	0	0
165	165	1	1				164	0	0	0	0
0	0	0	0				0	0	0	0	0
10,620,131	6,724,734	-58,665	79,731				6,645,003	0	0	0	0
0	0	0	0				0	0	0	0	0
40,388,954	40,388,954	421,235	557,298				0	0	39,831,656	0	0
8,079,061	8,079,061	4,926,796	4,926,796				0	0	3,152,265	0	0
1,725,736	1,725,736	-991,259	-991,259				1,000,000	0	1,716,995	0	0
1,878,306	1,878,306	304,220	304,220				0	0	1,574,086	0	0
13,463	13,463	56	56				0	0	13,407	0	0
74,805	36,467	14,451	20,039				16,428	0	0	0	0
209,241	0	-61,682	0				0	0	0	0	0
1,302,258	1,302,258	-467,410	-467,410				1,769,668	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
236,409	236,409	129,807	129,807				106,602	0	0	0	0
3,894,200	2,030,322	191,642	-390,945				2,839,868	-418,601	0	0	0
344,283	240,015	144,401	134,980				105,035	0	0	0	0
107,345	107,345	79,278	105,989				1,356	0	0	0	0
299,235	201,061	174,301	201,412				2,474,737	-2,475,088	0	0	0
4,758,401	4,756,865	1,097,799	1,096,263				3,660,602	0	0	0	0
1,971,474	1,889,330	936,063	916,130				1,169,992	-196,792	0	0	0
491,593	219,585	51,595	-220,413				0	0	439,998	0	0
8,965,239	8,930,171	926,416	925,132				8,645,646	-640,607	0	0	0
370,555	370,555	52,118	52,118				318,437	0	0	0	0
10,881	0	-974,093	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
550,797	550,797	-77,165	-77,165				627,962	0	0	0	0
160,075	15,785	9,519	10,345				5,440	0	0	0	0
2,310,629	2,310,629	-29,975,301	-29,975,301				0	0	32,285,930	0	0
11,293,701	0	1,537,974	0				0	0	0	0	0
124,652	124,652	78,458	78,458				0	0	46,194	0	0
768,011	768,011	-522,340	-522,340				1,968,470	-678,119	0	0	0
0	0	0	0				0	0	0	0	0
2,066,276	2,066,276	167,125	167,125				1,899,151	0	0	0	0
93	93	0	0				93	0	0	0	0
4,494,022	4,494,022	6,868	6,868				4,487,154	0	0	0	0
915,139	915,139	660,941	660,941				0	0	254,198	0	0
891,620	0	82,327	0				0	0	0	0	0
7,184,748	7,152,854	-556,476	-561,072				7,713,926	0	0	0	0
57,521	57,521	47,977	47,977				9,544	0	0	0	0
13,862	13,862	-14	-14				13,876	0	0	0	0
1,892,998	1,892,998	961,487	961,487				0	0	931,511	0	0
2,118,216	2,115,592	-1,862,029	-1,864,555				3,980,147	0	0	0	0
1,759,610	1,686,451	-634,013	-707,172				2,393,623	0	0	0	0
4,175	4,175	-29,207,639	-29,207,639				3,826	0	0	29,207,988	0
6,761,500	6,761,500	6,741,716	6,741,716				0	0	19,784	0	0
40,237	0	-478	0				0	0	0	0	0
33	33	-55	-4				37	0	0	0	0
0	0	0	0				0	0	0	0	0
4,134,500	0	59,781	0				0	0	0	0	0
20,247,866	18,116,476	-194,156	-205,440				18,321,916	0	0	0	0
1,751,456	1,748,510	-25,219,646	-25,219,968				73	0	1,176,656	25,791,749	0
33,567,890	33,567,890	950,836	950,836				0	0	32,617,054	0	0
10,809,389	10,803,147	-10,604	-10,864				0	0	10,814,011	0	0
0	0	-9,046,615	-9,046,615				9,046,615	0	0	0	0
15,717,599	15,717,599	326,938	326,938				0	0	15,390,661	0	0
9,630,072	9,427,764	1,079,368	948,863				8,478,901	0	0	0	0
2,300,173	2,300,173	21,506	21,506				2,278,667	0	0	0	0
2,352	2,352	225	225				2,127	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
1,130,221	1,129,365	-2,430,552	-2,431,408				0	0	3,560,773	0	0
331	331	3	3				328	0	0	0	0
257,472	257,472	80,714	80,714				176,758	0	0	0	0
164,834	52,089	154,841	42,096				9,993	0	0	0	0
15,559	0	15,559	0				0	0	0	0	0
1,649	0	1,649	0				0	0	0	0	0
9,166,929	9,166,929	2,231,321	2,231,321				556,340	0	6,379,268	0	0
259,498	121,464	176,707	39,648				81,816	0	0	0	0
5,416,009	2,045,949	3,911,691	541,631				95,874	0	1,408,444	0	0
191,229	67,206	122,131	-88				67,294	0	0	0	0
2,661,971	2,661,971	570,011	622,511				0	0	2,039,460	0	0
100,393	100,393	-314	-314				100,707	0	0	0	0
776,833	776,833	517,185	517,185				0	0	259,648	0	0
0	0	0	0				0	0	0	0	0
0	0	-58,861	0				0	0	0	0	0
106,928	0	-543	0				0	0	0	0	0
8,212,970	5,195,388	-88,664	21,033				0	0	5,174,355	0	0
7,689,782	7,689,782	313,801	313,801				2,658,392	0	4,717,589	0	0
8,969	8,969	-1,722	-1,722				10,691	0	0	0	0
902,993	902,993	496,206	496,206				406,787	0	0	0	0
0	0	0	0				0	0	0	0	0
4,406,021	4,406,021	-74,737	-74,737				0	0	4,480,758	0	0
13,220,120	13,072,979	128,002	-13,147				0	0	13,086,126	0	0
28,189,802	27,859,322	1,283,439	952,959				30,767,100	-3,860,737	0	0	0
139,406	139,406	137,889	139,406				0	0	0	0	0
291	0	-14,939	0				0	0	0	0	0
69,244	69,244	-1,102,770	-652,773				0	0	722,017	0	0
65,678,393	65,670,169	58,868,943	58,860,719				0	0	6,809,450	0	0
7,104,796	7,104,796	80,915	80,915				7,023,881	0	0	0	0
1,692,808	0	1,161	0				0	0	0	0	0
582,599	0	-43,176	0				0	0	0	0	0
1,495,813	1,495,813	-46,130	-46,130				1,541,943	0	0	0	0
825,824	804,322	-52,804	-52,930				873,017	-15,765	0	0	0
499,966	499,966	96,562	96,562				403,404	0	0	0	0
2,332	2,332	-2	-2				2,334	0	0	0	0
8,838,303	5,985,090	673,953	24,058				5,790,896	0	170,136	0	0
0	0	-1,376,305	-1,376,305				1,397,670	-21,365	0	0	0
73,984,344	66,143,126	370,750	701,781				72,858,153	-9,021,355	1,604,547	0	0
75,385,593	68,994,093	-826,870	425,169				68,540,876	0	28,048	0	0
31,753,618	27,379,560	-327,281	-208,588				27,312,475	0	275,673	0	0
3,622,300	2,540,327	237,198	149,940				2,432,728	-42,341	0	0	0
12,828,808	12,828,808	269,418	269,418				12,559,390	0	0	0	0
12,392,783	8,928,247	1,745,577	1,816,079				7,254,588	-142,420	0	0	0
3,243,918	3,243,918	99,314	99,314				3,144,604	0	0	0	0
0	0	0	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
3,192,894	3,192,894	225,109	225,109				2,967,785	0	0	0	0
6,557,457	6,557,457	95,235	95,235				5,715,427	-10,162	756,956	0	0
5,354,506	3,410,974	1,802,009	1,626,552				2,084,895	-300,473	0	0	0
1,932,217	1,932,217	502,151	502,151				1,430,066	0	0	0	0
732,781	732,781	607,501	607,501				125,280	0	0	0	0
58,925	58,925	1,169	1,169				57,756	0	0	0	0
2,417,169	2,417,169	727,532	727,532				1,863,151	-173,514	0	0	0
2,075,156	1,718,151	-235,716	-216,942				1,935,093	0	0	0	0
840,003	427,252	-105,336	6,746				420,506	0	0	0	0
271,555	106,910	68,436	43,347				165,987	-102,424	0	0	0
29,396,109	29,396,109	6,384,369	6,384,369				25,515,400	-2,503,660	0	0	0
2,320,608	2,320,608	326,129	326,129				2,040,633	-46,154	0	0	0
6,589,034	6,589,034	-1,460,377	-1,460,377				7,392,843	0	656,568	0	0
6,186,889	5,437,837	-63,174	-129,891				6,188,326	-620,598	0	0	0
40,706,532	40,706,532	4,861,447	4,861,447				35,845,085	0	0	0	0
16,182,515	15,539,496	220,695	227,581				15,311,915	0	0	0	0
2,237,032	0	-105,740	0				0	0	0	0	0
22,405,831	22,405,831	1,003,708	1,003,708				19,950,671	0	1,451,453	0	0
4,860,103	3,717,016	274,375	278,303				3,438,713	0	0	0	0
4,595,588	4,595,588	433,432	433,432				4,771,103	-608,947	0	0	0
15,393,813	14,198,742	2,883,219	3,598,823				11,892,825	-1,526,910	234,004	0	0
731,969	727,031	299,157	297,153				618,491	-188,613	0	0	0
803,291	0	-60,658	0				0	0	0	0	0
1,352,065	1,352,065	259,314	259,314				1,187,313	-94,562	0	0	0
11,592,197	11,592,197	-22,648,531	-22,648,531				10,265,858	0	154,526	23,820,343	0
2,746,734	2,746,734	733,294	733,294				2,013,440	0	0	0	0
18,147,584	8,257,518	1,216,147	2,437,657				6,253,700	-433,839	0	0	0
6,679,518	5,009,339	278,816	-396,535				5,416,692	-10,818	0	0	0
189,072	189,072	41,701	41,701				147,371	0	0	0	0
26,446	26,392	2,119	2,115				24,337	-60	0	0	0
47,769,399	40,997,464	4,202,773	7,270,863				35,263,796	-1,604,947	67,752	0	0
0	0	0	0				0	0	0	0	0
1,745,944	1,745,944	91,896	91,896				1,749,094	-95,046	0	0	0
33,813,174	32,879,204	1,264	-62,552				33,202,519	-260,763	0	0	0
3,960,804	3,960,804	-101,320	-101,320				4,062,124	0	0	0	0
14,576,381	14,576,381	210,425	210,425				14,365,956	0	0	0	0
0	0	0	0				0	0	0	0	0
994,780	961,685	-6,392	14,715				946,970	0	0	0	0
30,440,043	30,440,043	422,891	422,891				30,017,152	0	0	0	0
31,687,788	31,687,788	-6,087,191	-5,350,443				33,834,921	-1,086,865	4,290,175	0	0
0	0	-625,444	-625,444				0	0	625,444	0	0
14,425,710	14,425,710	4,490,787	4,490,787				0	0	9,934,923	0	0
5,360,824	5,360,824	5,360,450	5,360,450				374	0	0	0	0
0	0	0	0				0	0	0	0	0
248,924	248,924	-1,729	-1,729				0	0	250,653	0	0
26,609,847	26,609,847	2,680,264	2,680,264				0	0	23,929,583	0	0

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LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
3,100,040	3,100,040	-671,790	-671,790				0	0	3,771,830	0	0
2,252,562	2,252,562	-2,265	-2,265				0	0	2,254,827	0	0
2,222,837	2,222,837	355,855	355,855				0	0	1,866,982	0	0
1,253,119	1,253,119	-2,792	-2,792				0	0	1,255,911	0	0
0	0	-956,680	-956,680				0	0	956,680	0	0
0	0	-3,061	-3,061				0	0	3,061	0	0
322,799	322,799	-325	-325				0	0	323,124	0	0
10,799,946	10,799,946	-3,932,266	-3,932,266				0	0	14,732,212	0	0
9,981,716	9,981,716	5,171,068	5,171,068				0	0	4,810,648	0	0
176,037	176,037	-85,963	-85,963				0	0	262,000	0	0
5,049,568	5,049,568	353,648	353,648				0	0	4,695,920	0	0
93,794	93,794	-1,380,364	-1,380,364				1,508,889	-128,145	93,414	0	0
51,624,239	51,597,611	34,665,802	34,639,209				0	0	16,958,402	0	0
10,395,377	10,395,377	-6,098,454	-6,098,454				7,980,124	0	8,513,707	0	0
0	0	-84	-84				104	-20	0	0	0
320,608	320,608	-6	-6				0	0	320,614	0	0
10,324	10,324	-10	-10				0	0	10,334	0	0
18,336,724	18,289,511	12,728,231	12,758,071				24,510	0	5,506,930	0	0
10,083,150	9,846,239	-179,855	-325,184				3,622,551	-605,561	7,154,432	0	0
1,403,905	1,403,905	1,389,005	1,389,005				0	0	14,900	0	0
127,480	127,480	-565,263	-565,263				648,293	0	44,450	0	0
1,150,935	1,121,168	-744,626	-526,923				1,605,156	-360	43,296	0	0
93,159	64,775	-72,673	-138				64,913	0	0	0	0
7,007,866	7,007,866	1,409,529	1,409,529				0	0	5,598,337	0	0
22,477,116	22,301,916	-13,235,337	-11,398,092				1,974,194	-333,259	32,059,073	0	0
37,259,449	37,179,574	-27,332,091	-27,210,001				9,676,838	-470,362	55,183,099	0	0
366,670	157,335	-29,899,990	-29,939,671				40,404,705	-13,685,512	3,377,813	0	0
839,989	817,282	350,124	519,129				46,035	-11,703	263,821	0	0
11,604,455	11,604,455	5,607,651	5,607,651				0	0	0	5,996,804	0
271,073	271,073	-104,804,894	-104,804,894				408,283	0	0	104,667,684	0
0	0	-155,928	-155,928				180,837	-24,909	0	0	0
1,511,659	1,511,659	184,610	184,610				1,591,615	-264,566	0	0	0
10,026,999	10,009,579	8,967,477	8,967,574				992,043	0	49,963	0	0
4,878,608	4,878,608	3,460,956	3,460,956				1,417,652	0	0	0	0
153,941	153,941	-925	-925				154,866	0	0	0	0
1,180,860	1,153,175	-388,480	-193,981				1,347,156	0	0	0	0
0	0	0	0				0	0	0	0	0
2,945,265	2,945,265	-1,195,312	-1,195,312				4,859,383	-718,806	0	0	0
23,343,599	22,326,965	22,463,618	22,326,965				261,079	-261,079	0	0	0
9,265,488	8,711,917	8,246,307	8,278,552				433,365	0	0	0	0
0	0	0	0				0	0	0	0	0
8,544,097	8,544,097	873,691	873,691				8,588,499	-918,093	0	0	0
603,971	603,971	355,493	366,111				237,860	0	0	0	0
0	0	-46,050	-46,050				46,050	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,397,553	1,397,553	3,680	3,680				1,393,873	0	0	0	0
0	0	0	0				0	0	0	0	0
518	335	-294	-477				812	0	0	0	0
19,426,095	19,426,095	13,746,414	13,746,414				0	0	5,679,681	0	0
41	0	-5	0				0	0	0	0	0
21,947,705	21,932,696	8,200,372	8,205,025				25,442,586	-11,714,915	0	0	0
555,223,200	123,347,300	-61,897,765	-40,218,409				155,536,966	-24,586,848	32,615,591	0	0
10,520	10,520	-33,704	-30,272				40,792	0	0	0	0
49,545	45,709	1,689	-2,147				47,856	0	0	0	0
10,187,472	10,187,472	1,591,600	1,591,600				8,595,872	0	0	0	0
277,535,145	138,710,843	-3,421,529	-474,932				143,302,327	-4,116,552	0	0	0
0	0	0	0				0	0	0	0	0
28,930,951	8,197,732	8,405,041	8,066,494				2	0	131,236	0	0
2,250,744	2,250,744	-258,398,242	-258,398,242				2,371,853	-192,693	0	258,469,826	0
2,166,030	571,012	-316,102	-5,209				576,221	0	0	0	0
22,318,932	21,968,963	-2,230,074	-2,321,570				24,290,533	0	0	0	0
15,153,958	14,595,241	-3,090,467	-3,173,254				20,133,905	-2,365,410	0	0	0
4,230,758	3,406,133	-83,537	-83,805				3,495,410	-5,472	0	0	0
0	0	0	0				0	0	0	0	0
2,035,055	2,035,055	46,097	46,097				1,988,958	0	0	0	0
20,351,217	20,351,217	-1,823,644	-1,823,644				22,174,861	0	0	0	0
161,756,752	160,324,898	-5,917,169	-5,867,550				170,512,025	-10,966,690	6,647,112	0	0
72,287,797	68,548,650	6,475,982	6,384,042				86,790,074	-24,625,466	0	0	0
3,355,232	2,244,527	1,284,213	1,128,522				1,271,891	-155,886	0	0	0
3,578,836	3,578,836	-1,636,487	-1,636,487				10,340,155	-5,361,469	236,637	0	0
320,649,359	314,603,972	39,300,470	40,301,269				410,617,607	-136,314,904	0	0	0
19,099,460	18,866,502	908,608	894,484				17,972,018	0	0	0	0
58,998,788	58,970,593	-1,378,074	-1,370,043				62,720,883	-2,380,247	0	0	0
68,187,990	64,424,652	19,928,783	19,437,552				44,987,100	0	0	0	0
3,332,525	3,166,011	3,171,792	3,166,011				0	0	0	0	0
46,491,698	44,279,148	-13,509,630	-13,658,130				57,937,278	0	0	0	0
110,357,498	58,361,138	5,746,553	5,427,221				86,234,252	-37,798,215	4,497,879	0	0
154,650,962	86,348,343	7,661,049	5,152,922				85,085,867	-3,890,445	0	0	0
195,597,373	162,489,552	2,307,188	902,737				167,137,764	-9,104,626	3,553,677	0	0
8,787,780	7,776,624	-1,053,073	-955,012				9,056,122	-324,486	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
14,385,839	9,344,925	-4,433,102	-924,111				10,269,036	0	0	0	0
623,935	0	-32,661,819	-32,644,706				0	0	32,644,706	0	0
0	0	0	0				0	0	0	0	0
2,808,835	2,808,835	2,101,414	2,101,414				4,390	-86	703,117	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
306,855	18	-153,517	0				18	0	0	0	0
6	0	-12	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
13,489,577	13,489,488	4,981,300	4,981,343				11,807,216	-3,299,071	0	0	0
15,664,904	15,663,437	765,569	764,676				14,898,761	0	0	0	0
0	0	0	0				0	0	0	0	0
90,324	90,324	90,324	90,324				0	0	0	0	0
187,211	187,211	5,157	5,157				182,054	0	0	0	0
4,725,777	4,725,777	-105,794	-105,794				4,831,571	0	0	0	0
215,009,112	214,896,788	5,692,337	6,087,605				211,123,289	-2,314,106	0	0	0
0	0	-20,043	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
298	0	228	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,729,188,567	1,729,188,567	-1,038,704,593	-1,038,704,593				0	0	0	2,767,893,160	0
1,339,318,835	1,339,318,835	72,234,897	72,234,897				1,267,083,938	0	0	0	0
26,131,238	26,131,238	99,368,233	99,368,233				-73,236,995	0	0	0	0
7,471,319	6,573,712	-6,120,084	-5,853,476				5,617,334	0	0	6,809,854	0
138,344	138,344	-72,905	-72,905				211,249	0	0	0	0
270,400	270,400	-649,842	-649,842				920,242	0	0	0	0
5,178,406	5,178,406	-213,979	-213,979				5,392,385	0	0	0	0
26,535,755	886	-845,531	-13				899	0	0	0	0
46,887,828	46,887,828	-4,037,339	-4,037,339				97,371,617	-46,446,450	0	0	0
893,812,185	881,583,762	-70,001,273	-69,140,270				949,282,509	-5,581,520	7,023,043	0	0
13,400,380	13,400,380	13,397,768	13,397,768				2,612	0	0	0	0
12,022,301	12,022,301	4,031,125	4,031,125				7,991,176	0	0	0	0
59,069,513	59,069,513	-4,323,931	-4,323,931				55,265,526	0	0	8,127,918	0
13,933,268	13,933,268	24,972	24,972				13,908,296	0	0	0	0
104,851,422	104,851,422	3,661,867	3,661,867				80,116,587	0	21,072,968	0	0
0	0	-58,061,384	-58,061,384				0	0	0	58,061,384	0
455,773	455,773	817	817				454,956	0	0	0	0
34,964,900	32,494,146	579,950	650,453				31,843,693	0	0	0	0
24,331,344	24,331,344	-203,003	-203,003				24,534,347	0	0	0	0
475,378	475,378	-61	-61				475,439	0	0	0	0
3,970,974	3,970,974	387,464	387,464				3,583,510	0	0	0	0
17,010,852	17,010,852	15,850,610	15,908,891				1,200,067	-98,106	0	0	0
0	0	-75,048,732	-75,048,732				0	0	0	75,048,732	0
113,936,499	37,947,918	16,456,070	22,127,918				15,820,000	0	0	0	0
0	0	0	0				0	0	0	0	0
126,885,776	126,885,776	-410,076	-410,076				127,295,852	0	0	0	0
1,622,124,654	1,085,765,639	44,252,228	39,701,671				1,359,869,162	-313,805,194	0	0	0
179,729,368	113,018,147	-14,439,911	-16,223,112				129,241,259	0	0	0	0
0	0	0	0				0	0	0	0	0
781,515	781,515	-6,319,028	-6,319,028				7,100,543	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
295,542	295,542	111,231	111,231				184,311	0	0	0	0
47,870,698	47,560,665	573,880	632,455				47,638,830	-710,620	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
65,339,527	65,339,527	4,351,776	4,351,776				60,987,751	0	0	0	0
6,428,233	6,428,233	-48,269	-48,269				6,476,502	0	0	0	0
808,342	808,342	197,581	197,581				621,926	-11,165	0	0	0
304,756,327	274,914,966	12,168,450	14,381,604				261,668,162	-21,895,563	20,760,764	0	0
20,820,867	20,570,565	-12,076,132	-12,086,369				57,652,728	-24,995,794	0	0	0
45,936,087	43,942,624	665,711	667,348				48,443,548	-5,168,272	0	0	0
11,080,041	11,080,041	497,773	497,773				10,651,409	-69,141	0	0	0
5,724,624	5,724,624	951,695	951,695				4,772,929	0	0	0	0
3,172,093	3,172,093	55,963	55,963				3,116,130	0	0	0	0
2,363,193	2,363,193	2,363,192	2,363,192				1	0	0	0	0
0	0	0	0				0	0	0	0	0
951,071,562	950,474,224	-27,776,678	-27,761,458				963,215,456	-208,238	15,228,464	0	0
394,134,260	394,134,260	26,620,039	26,620,039				360,665,885	0	6,848,336	0	0
0	0	0	0				0	0	0	0	0
956,135	956,135	0	0				956,135	0	0	0	0
6,583,105	6,583,105	-150,705	-150,705				6,876,487	-142,677	0	0	0
620,029,014	620,029,014	241,990	241,990				619,787,024	0	0	0	0
2,159,779	2,061,337	166,416	166,300				1,979,602	-84,565	0	0	0
106,868,948	103,828,711	-15,384,829	-18,413,271				102,428,701	-4,174,274	0	23,987,555	0
265,571,149	263,620,135	3,091,164	3,044,471				260,938,328	-362,664	0	0	0
4,334,880	4,334,880	-60	-60				4,334,940	0	0	0	0
-377,907,671	-377,907,671	-379,321,619	-379,321,619				1,413,948	0	0	0	0
134,146,578	134,146,578	115,141,730	115,141,730				19,004,848	0	0	0	0
222,664,164	222,664,164	75,832,674	75,832,674				146,831,490	0	0	0	0
215,734,039	215,734,039	88,142,344	88,142,344				127,591,695	0	0	0	0
0	0	0	0				0	0	0	0	0
30,715,136	30,715,136	-1,193,287	-1,193,287				32,867,433	-959,010	0	0	0
7,327,388	7,252,299	62,907	62,587				7,189,712	0	0	0	0
86,760,936	86,760,625	69,362,335	69,364,280				26,810,973	-9,414,628	0	0	0
214,392,907	214,298,169	3,315,700	3,315,400				214,810,206	-3,827,437	0	0	0
14,135,402	14,135,402	2,673,202	2,673,202				13,588,840	-2,126,640	0	0	0
86,420	86,420	-86	-86				86,506	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
767,449	767,449	254,661	254,661				644,728	-131,940	0	0	0
21,361,519	21,361,519	11,354,670	11,354,670				11,365,878	-1,359,029	0	0	0
4,016,333	4,016,333	939,045	939,045				3,348,378	-271,090	0	0	0
3,152,673	3,152,037	21,775	21,756				3,130,281	0	0	0	0
0	0	0	0				0	0	0	0	0
11	11	-1	-1				15	-3	0	0	0
0	0	0	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
11,338,155	11,338,155	481,741	481,741				11,177,700	-321,286	0	0	0
32,374,025	32,365,470	2,965,371	2,966,791				39,785,793	-10,387,114	0	0	0
272,249,290	261,972,943	52,044,120	53,014,901				212,499,719	-3,541,677	0	0	0
2,279,260	2,279,260	2,448,080	2,448,080				-168,820	0	0	0	0
2,279,260	2,279,260	1,132,089	1,132,089				1,147,171	0	0	0	0
43,393,957	43,393,957	-1,021,072	-1,021,072				77,133,572	-32,718,543	0	0	0
25,053,129	25,053,129	-3,603,192	-3,603,192				31,683,855	-3,027,534	0	0	0
20,363,148	20,363,148	16,452,859	16,452,859				3,910,289	0	0	0	0
2,562,180	2,562,180	-85,070	-85,070				3,376,632	-729,382	0	0	0
106,163	106,163	-51,531	-51,531				157,694	0	0	0	0
18,057	18,057	-3,893	-3,893				22,673	-723	0	0	0
19,598,100	19,598,100	-4,873,155	-4,873,155				24,977,682	-506,427	0	0	0
1,292,598	1,292,598	-16,816	-16,816				1,309,414	0	0	0	0
0	0	0	0				0	0	0	0	0
20,935,645	20,935,645	13,088,658	13,088,658				7,846,987	0	0	0	0
341,369	341,369	-37,336	-37,336				378,705	0	0	0	0
529,672	529,672	12,489	12,489				517,183	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
5,125,189	5,125,189	-210,314	-210,314				7,268,311	-1,932,808	0	0	0
0	0	-547,858	-547,858				547,858	0	0	0	0
165,120,488	164,470,842	-37,564,521	-37,561,796				167,261,455	-2,452,075	0	37,223,258	0
12,119,428	11,205,265	3,652,787	3,656,794				7,601,864	-53,393	0	0	0
4,292,602	3,021,074	1,380,303	1,385,875				1,042,941	0	592,258	0	0
17,307,203	16,889,985	2,075,237	2,387,112				14,663,892	-161,019	0	0	0
49,578,279	49,578,279	-4,548,976	-4,548,976				54,156,464	-29,209	0	0	0
195,008,170	194,812,060	25,610,426	25,693,051				171,144,857	-2,025,848	0	0	0
81,385,524	78,996,998	2,553,741	434,545				80,487,353	-1,924,900	0	0	0
129,012	129,012	63,081	63,081				0	0	65,931	0	0
5,543,627	5,543,531	3,483,695	3,483,599				3,275,098	-1,215,166	0	0	0
3,659,442	3,628,696	3,259,570	3,230,284				10,064	0	388,349	0	0
29,888,296	29,553,927	4,380,840	4,414,825				28,002,380	-2,863,278	0	0	0
5,318,812	5,204,912	-3,094,067	-3,089,586				8,898,265	-603,767	0	0	0
41,293	41,293	41,293	41,293				0	0	0	0	0
0	0	0	0				0	0	0	0	0
47,741,139	46,106,087	4,928,767	5,047,359				47,658,171	-6,599,443	0	0	0
0	0	0	0				0	0	0	0	0
32,139	32,139	-15,967	-15,967				59,231	-11,125	0	0	0
822,141	822,141	150,461	150,461				672,073	-393	0	0	0
18,696,869	18,696,810	-6,365,940	-6,365,950				25,475,618	-412,858	0	0	0
1,599,650	1,599,650	-4,630	-4,630				1,604,280	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
403,010	403,010	-1,082	-1,082				404,092	0	0	0	0
124,057	124,057	123,835	123,835				430	-208	0	0	0
130,989	130,989	130,989	130,989				0	0	0	0	0
136,864	136,864	-14,395	-14,395				151,259	0	0	0	0
518,921	518,921	25,106	25,106				589,584	-95,769	0	0	0
43,839,812	43,839,812	10,437,243	10,437,243				50,990,403	-17,587,834	0	0	0
70	70	1	1				69	0	0	0	0
28,214,732	28,206,986	4,954,272	4,952,996				29,819,645	-6,565,655	0	0	0
0	0	-6,954,940	-6,954,940				6,954,940	0	0	0	0
244,478,263	244,267,741	35,070,778	35,112,615				216,488,754	-7,333,628	0	0	0
191,319,232	172,797,977	28,440,153	31,083,668				151,283,672	-9,569,363	0	0	0
31,055,401	26,776,103	-8,494,389	-3,946,462				20,326,481	0	10,396,083	0	0
62,434,119	39,812,361	-9,424,494	-2,882,914				42,695,276	-1	0	0	0
311,805,958	310,102,824	77,283,477	76,900,905				238,604,170	-5,402,251	0	0	0
85,380,215	85,380,215	29,392,978	29,392,978				55,987,237	0	0	0	0
4,033,110	4,033,110	-31,201	-31,201				4,064,311	0	0	0	0
15	15	1	1				14	0	0	0	0
15	15	1	1				14	0	0	0	0
15	15	1	1				14	0	0	0	0
15	15	1	1				14	0	0	0	0
15	15	1	1				14	0	0	0	0
15	15	1	1				14	0	0	0	0
490,123,648	468,130,412	143,107,900	141,147,051				333,334,922	-6,351,561	0	0	0
97,581,686	97,561,656	1,600,917	1,596,299				96,255,804	-290,447	0	0	0
44,681	44,681	44,681	44,681				0	0	0	0	0
0	0	0	0				0	0	0	0	0
665,680	665,680	567,431	567,431				98,249	0	0	0	0
1,509,186	1,509,186	-730,705	-730,705				2,245,601	-5,710	0	0	0
139,814,476	138,689,181	11,444,265	18,845,870				129,032,652	-9,189,341	0	0	0
1,447,082	1,424,597	57,195	58,007				1,367,336	-746	0	0	0
7,730,386	7,730,386	-10,832,180	-10,832,180				11,071	0	18,551,495	0	0
68,377,896	68,377,894	-2,886,716	-2,886,718				74,779,966	-3,515,354	0	0	0
71,894	71,894	168,250	168,250				-96,356	0	0	0	0
71,894	71,894	-59,904	-59,904				131,798	0	0	0	0
18,820,374	18,820,374	28,316,723	28,316,723				-9,496,349	0	0	0	0
18,820,374	18,820,374	9,324,025	9,324,025				9,496,349	0	0	0	0
0	0	0	0				0	0	0	0	0
9,346,058	9,346,058	-138,127	-138,127				10,074,243	-590,058	0	0	0
20,108,837	20,108,837	-1,329,325	-1,329,325				22,363,141	-924,979	0	0	0
27,234,052	27,234,052	-1,974,174	-1,974,174				33,138,386	-3,930,160	0	0	0
63,633,749	63,633,749	-3,057,175	-3,057,175				81,916,402	-15,225,478	0	0	0
73,188	73,188	8,976	8,976				64,212	0	0	0	0
39,452,632	39,452,632	-647,725	-647,725				40,817,024	-716,667	0	0	0
11,775,601	11,775,601	-3,039,517	-3,039,517				15,162,541	-347,423	0	0	0
6,895,582	6,895,582	-1,138,930	-1,138,930				10,451,817	-2,417,305	0	0	0
19,184,949	19,184,949	1,548,079	1,548,079				18,483,898	-847,028	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
5,817	5,817	2,319	2,319				3,560	-62	0	0	0
17,848,848	17,848,848	-152,351	-152,351				18,001,199	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,432,297	1,432,297	-631,948	-631,948				2,080,360	-16,115	0	0	0
110,286,685	110,286,685	-3,718,477	-3,718,477				114,942,870	-937,708	0	0	0
55,456,634	55,456,634	-2,608,393	-2,608,393				74,908,231	-16,843,204	0	0	0
42,288,190	42,288,190	-1,098,235	-1,098,235				44,815,752	-1,429,327	0	0	0
15,970,951	15,970,951	8,337,187	8,337,187				7,633,764	0	0	0	0
5,160	5,160	-84	-84				5,244	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
60,021,544	60,021,544	-4,469,641	-4,469,641				64,722,220	-231,035	0	0	0
26,986,124	26,986,124	-929,685	-929,685				29,080,167	-1,164,358	0	0	0
891,600,618	891,600,618	-1,012,403,640	-1,012,403,640				1,878,209,112	0	0	25,795,146	0
1,569,862,897	1,569,862,897	209,421,790	209,421,790				1,360,441,107	0	0	0	0
79,766,471	79,766,471	321,069	321,069				79,445,402	0	0	0	0
162,285,955	162,285,955	109,932,864	109,932,864				52,353,091	0	0	0	0
5,040,969	5,040,969	-7,456,519	-7,456,519				12,497,488	0	0	0	0
0	0	0	0				0	0	0	0	0
1,418,070,213	1,418,070,213	-678,282,158	-678,282,158				2,096,352,371	0	0	0	0
0	0	-544,932	0				0	0	0	0	0
1,779,836	1,779,836	-3,474	-3,474				1,783,310	0	0	0	0
82,976,908	52,610,518	-109,303	-86,013				52,696,531	0	0	0	30,389,680
33,355,177	16,790,000	-43,490	0				16,790,000	0	0	0	16,608,667
906,634,345	906,634,345	160,981,732	160,981,732				745,652,613	0	0	0	0
19,418,774	19,418,774	-38,585	-38,585				19,457,359	0	0	0	0
8,132,600	8,132,600	-22,825	-22,825				8,155,425	0	0	0	0
37,520,290	31,918,943	11,788	-34,915				31,953,858	0	0	0	5,554,643
29,214,391	29,214,391	-50,929	-50,929				29,265,320	0	0	0	0
513,889,227	508,869,842	-48,413,847	-48,436,525				619,081,922	-105,123,006	1,283,729	42,063,721	4,996,706
180,840,415	180,840,415	-77,820,917	-77,820,917				258,661,332	0	0	0	0
140,623,050	140,623,050	42,388	42,388				140,580,662	0	0	0	0
-5,780,000	-5,780,000	-1,250,364	-1,250,364				1,047,864	0	-5,577,500	0	0
-18,880,483	-18,880,483	-15,183,568	-15,183,568				-3,696,915	0	0	0	0
0	0	-25,158,191	-25,158,191				25,158,191	0	0	0	0
371,252,454	371,252,454	33,867,159	33,867,159				357,648,643	-36,136,232	15,872,884	0	0
13,387,500	13,387,500	0	0				13,387,500	0	0	0	0
34,530,280	34,530,280	-5,169	-5,169				34,535,449	0	0	0	0
153,206,926	153,206,926	1,494,930	1,494,930				151,711,996	0	0	0	0
1	1	0	0				1	0	0	0	0
64,229,544	64,229,544	674,742	674,742				63,554,802	0	0	0	0
11,998,373	11,998,373	-7,420	-7,420				12,005,793	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
34,981,534	34,981,534	74,851	74,851				29,126,683	0	5,780,000	0	0
526,500	526,500	-810,000	-810,000				810,000	0	526,500	0	0
4,800,000	4,800,000	0	0				4,800,000	0	0	0	0
12,473,272	12,473,272	-5,940	-5,940				12,479,212	0	0	0	0
14,481,568	14,481,568	-3,382,438	-3,382,438				17,864,006	0	0	0	0
181,709,604	181,709,604	-20,191,826	-20,191,826				1,100,226	0	0	200,801,204	0
-558,250	-558,250	7,613,636	7,613,636				-8,171,886	0	0	0	0
19,483,461	18,698,322	-31,889	22,183				17,976,467	0	699,672	0	839,210
46,227,094	46,227,094	9,338,400	9,338,400				52,344,608	-17,556,850	2,100,936	0	0
293,040,577	290,096,892	6,149,047	5,925,362				274,390,898	0	9,780,631	0	2,720,000
781,851	781,851	662,908	662,908				0	0	0	118,943	0
9,162,074	9,134,584	3,377,074	3,349,584				5,785,000	0	0	0	0
33,405,217	33,405,217	807,235	807,235				32,597,982	0	0	0	0
926,578	926,578	-209,363	-209,363				1,135,941	0	0	0	0
40,000,000	40,000,000	0	0				40,000,000	0	0	0	0
2,763,200	2,763,200	0	0				2,763,200	0	0	0	0
-31,302,253	-31,302,253	5,155,863	5,155,863				-36,458,116	0	0	0	0
7,461,433	2,566,729	98,466	-89				2,566,818	0	0	0	4,796,148
41,533,370	41,533,370	172,835	172,835				41,360,535	0	0	0	0
144,392,926	144,392,926	-1,754,166	-1,754,166				146,147,092	0	0	0	0
210,372,899	35,708,152	-2,270,013	200,622				35,507,530	0	0	0	160,355,144
17,255,065	0	275,726	0				0	0	0	0	16,979,339
77,955,791	77,955,791	-14,900,990	-14,900,990				92,856,781	0	0	0	0
0	0	0	0				0	0	0	0	0
175,646	175,646	-33	-33				175,679	0	0	0	0
4,100	4,100	0	0				4,100	0	0	0	0
122,524,582	121,770,134	-232,924	-237,401				122,007,535	0	0	0	749,971
0	0	-3,637,062	-3,637,062				3,637,062	0	0	0	0
9,363,456	9,363,456	698,461	698,461				8,664,996	0	0	0	0
757,456,764	472,662,723	-48,258,603	-47,957,844				730,036,449	0	0	-209,415,882	0
1,384,620,805	1,384,620,805	177,113,341	177,113,341				991,719,806	0	0	215,787,658	0
0	0	0	0				0	0	0	0	0
-739,164,016	-739,164,016	5,806,529	5,788,723				-744,952,739	0	0	0	-17,806
-136,438,666	-136,438,666	-932,872	-932,872				-135,505,794	0	0	0	0
-783,063,489	-783,063,489	-6,364,435	-6,405,790				-776,657,699	0	0	0	-41,355
30,434,406	1,422,937	351,587	371,707				1,051,230	0	0	0	0
329,476	329,476	229,692	229,692				99,784	0	0	0	0
5,336,507	0	215,295	215,325				-215,325	0	0	0	0
5,303,348	0	170,070	174,488				-174,488	0	0	0	0
5,383,422	5,383,422	-90,638	-90,638				5,474,060	0	0	0	0
20,332,255	20,332,255	-50,103	-50,103				20,382,358	0	0	0	0
251,903,389	251,903,389	-4,645,722	-4,645,722				256,549,111	0	0	0	0
960,623,457	960,623,457	-7,738,021	-7,714,281				968,337,738	0	0	0	23,741
333,197,581	333,197,581	-995,306	-965,147				334,162,728	0	0	0	30,159
663,402,597	663,402,597	-3,679,444	-3,679,444				667,082,041	0	0	0	0
16,314,281	16,289,300	-35,068	-35,068				16,324,368	0	0	0	24,981

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,185,177	1,185,177	-189	-189				1,185,366	0	0	0	0
24,928,564	24,928,564	-4,016	-4,016				24,932,580	0	0	0	0
0	0	-179,117	-179,117				179,117	0	0	0	0
35,987,827	35,987,827	-5,026	-5,026				35,992,853	0	0	0	0
0	0	0	0				0	0	0	0	0
242,723	242,723	181,677	181,677				61,046	0	0	0	0
34,614	34,614	0	0				34,614	0	0	0	0
169,024	169,024	0	0				169,024	0	0	0	0
18,693	18,693	0	0				18,693	0	0	0	0
22,496,856	22,496,856	-6,672,769	-6,672,769				29,169,625	0	0	0	0
0	0	0	0				0	0	0	0	0
758,907	758,907	0	0				758,907	0	0	0	0
908	908	0	0				908	0	0	0	0
110	110	0	0				110	0	0	0	0
75,500,313	75,500,313	0	0				75,500,313	0	0	0	0
5	5	0	0				5	0	0	0	0
294,022	294,022	0	0				294,022	0	0	0	0
1,807	1,807	0	0				1,807	0	0	0	0
17,040	17,040	0	0				17,040	0	0	0	0
4,384	4,384	0	0				4,384	0	0	0	0
103,883,976	103,883,976	1,130,162	1,130,162				102,753,814	0	0	0	0
4,740	4,740	0	0				4,740	0	0	0	0
101,949,084	101,949,084	155,001	155,001				101,794,083	0	0	0	0
22,269,094	22,269,094	10,030,769	10,030,769				12,238,325	0	0	0	0
132,404,465	132,396,579	1,776,179	1,768,293				130,628,286	0	0	0	0
3,553,896	3,553,896	1,777,075	1,777,075				1,776,821	0	0	0	0
3,553,896	3,553,896	3,552,914	3,552,914				982	0	0	0	0
8,195,553	8,195,553	2,797,386	2,797,386				5,398,167	0	0	0	0
28,393,901	28,393,901	-1,886,176	-1,886,176				30,280,077	0	0	0	0
5,388,972	5,388,972	8,880	8,880				5,380,092	0	0	0	0
-13,819,807	-13,819,807	-32,091	-32,091				-13,787,716	0	0	0	0
-540,673,302	-540,673,302	-23,528,780	-23,528,780				-517,144,522	0	0	0	0
2,732,771	2,732,771	2,728,002	2,728,002				4,769	0	0	0	0
18,426,410	18,426,410	42,789	42,789				18,383,621	0	0	0	0
5,507,120	5,507,120	-35,669	-35,669				5,542,789	0	0	0	0
125,120,556	125,120,556	-2,013,426	-2,013,426				127,133,982	0	0	0	0
126,766,330	126,766,330	60,183	60,183				126,706,147	0	0	0	0
172,913,862	172,913,862	23,767,611	23,767,611				149,146,251	0	0	0	0
283,703,172	283,703,172	6,865,379	6,865,379				276,837,793	0	0	0	0
4,153,923	4,153,923	-376	-376				4,154,299	0	0	0	0
2,623,301,405	0	-416,973,309	0				0	0	0	0	3,040,274,714
0	0	-765,215,402	-765,215,402				765,215,402	0	0	0	0
0	0	-255,071,801	-255,071,801				255,071,801	0	0	0	0
0	0	0	0				0	0	0	0	0
4,798,668,725	1,513,751,652	981,284,666	560,491,323				0	0	0	953,260,329	0
56,681,149	56,681,149	227,736	227,736				56,605,056	-151,643	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
99,786,365	99,786,365	0	0				99,786,365	0	0	0	0
0	0	0	0				0	0	0	0	0
1,594,715,379	1,594,715,379	571,608,585	571,608,585				1,023,106,794	0	0	0	0
1,791,452,577	1,791,452,577	551,729,608	551,729,608				1,005,975,422	0	0	233,747,547	0
1,049,233,319	1,049,233,319	156,340,553	156,340,553				892,892,766	0	0	0	0
7,202,882	7,202,882	3,957,963	3,957,963				24,472,952	-22,023,001	794,967	0	0
0	0	-876,595	-876,595				0	0	876,595	0	0
30,940	30,940	672	672				30,268	0	0	0	0
42,255,395	42,255,395	22,167,656	22,167,656				20,087,739	0	0	0	0
0	0	-10,739,426	-10,739,426				10,739,426	0	0	0	0
276,093,784	276,093,784	-7,008,515	-7,008,515				283,102,299	0	0	0	0
514,903,907	514,903,907	-1,412,962	-1,412,962				516,316,869	0	0	0	0
89,512,800	89,512,800	-297,546	-297,546				89,810,346	0	0	0	0
20,051,817	20,051,817	-17,766	-17,766				20,069,583	0	0	0	0
157,734	157,734	0	0				157,734	0	0	0	0
245,984,051	146,116,537	-2,114,877	-6,940				146,123,477	0	0	0	101,975,451
404,340,333	363,033,096	-17,861,334	-44,268				363,077,364	0	0	0	59,124,303
2,064,819,624	497,556,154	-102,273,324	-16,111,802				1,262,681,558	-749,013,602	0	0	1,653,424,991
6,077,508,135	1,861,239,175	80,722,032	-6,322,353				3,839,304,838	-1,971,743,310	0	0	4,129,224,575
0	0	-11,610,234	-11,610,234				11,610,234	0	0	0	0
1,143,260,500	560,348,470	3,921,075	2,395,135				557,953,335	0	0	0	581,386,089
221,937,960	99,383,731	-804,797	-91,998				248,418,424	-148,942,695	0	0	123,267,028
7,244,273,056	3,130,005,060	71,802,804	182,796,064				7,622,903,190	-4,681,845,040	6,150,846	0	4,225,261,256
1,994,422	1,994,422	1,386,408	1,386,408				608,014	0	0	0	0
495,000	495,000	0	0				0	0	495,000	0	0
37,979,383	37,975,563	33,891,499	33,887,679				19,603,808	-15,734,195	218,271	0	0
96,790	96,790	250	250				96,540	0	0	0	0
27,174,645	27,174,645	-1,144,865	-1,144,865				26,332,990	0	1,986,521	0	0
1,410,603,558	839,155,347	-2,187,778,996	126,494,708				712,660,639	0	0	0	2,885,721,915
4,522,394	4,522,394	-3,314	-3,314				4,525,708	0	0	0	0
57,398,207	57,398,207	112,727	112,727				57,285,480	0	0	0	0
495,267,548	470,798,990	-1,711,557	5,190,765				465,608,225	0	0	0	31,370,880
212,262,273	212,262,273	1,116,748	1,116,748				210,506,375	0	639,150	0	0
42	42	0	0				42	0	0	0	0
99,477,891	0	9,942,908	0				0	0	0	0	89,534,983
207,522,597	128,296,961	-16,160,790	1,354,679				126,942,282	0	0	0	96,741,105
0	0	-32,337,300	0				0	0	0	0	32,337,300
410,379,712	299,719,326	21,790,188	-54,979,853				348,425,200	0	6,273,979	0	33,890,344
730,732,486	311,429,861	8,364,343	36,663,297				264,022,405	0	10,744,159	0	447,601,578
2,653,046,539	1,236,209,330	-993,138	-133,609,448				1,319,753,108	0	50,065,670	0	1,284,220,898
11,069,728	10,688,638	-3,203,720	-3,209,382				3,643,974	0	10,254,045	0	375,429
594,950,065	316,383,617	18,477,856	99,529,169				223,264	0	216,631,184	0	359,617,761
173,293	173,293	-92	-92				173,385	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
12,768	0	345	0				0	0	0	0	12,423

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
582,748,269	333,685,778	-8,878,344	-9,757,367				343,443,145	0	0	0	248,183,467
0	0	0	0				0	0	0	0	0
343,311	0	-48,024	0				0	0	0	0	391,335
107,004,314	38,008,002	616,249	329,986				37,678,016	0	0	0	68,710,048
1,657,664,293	1,657,664,293	-1,972,722,669	-1,972,722,669				3,630,386,962	0	0	0	0
102,605,128	95,443,125	12,932,748	11,441,566				69,167,010	0	14,834,549	0	5,670,821
10,213,075	9,182,617	1,675,028	1,323,101				7,061,480	0	798,036	0	678,531
296,792,532	289,970,360	-39,579,885	-39,682,912				159,645,256	0	170,008,015	0	6,719,145
6,745,124	6,694,701	-1,152,463	-1,202,886				6,972,718	0	924,870	0	0
2,663,585,349	2,663,585,349	723,681,740	726,779,728				1,936,284,247	0	521,374	0	3,097,989
4,025	4,025	-9	-9				4,034	0	0	0	0
7,262	7,262	-9	-9				7,271	0	0	0	0
14,597,042	14,379,674	2,321,397	2,324,718				722,903	0	11,332,054	0	220,689
320,288,012	311,491,145	196,968,895	189,228,269				229,068,092	0	-106,805,215	0	1,056,241
106,600,859	106,600,859	-2,341,074	-2,341,074				108,941,933	0	0	0	0
110,015,209	110,015,209	-2,095,458	-2,095,458				112,110,768	-101	0	0	0
45,612,344	45,612,344	-341,419	-341,419				45,953,763	0	0	0	0
7,062,751	7,062,751	-4,753,177,777	7,062,751				0	0	0	0	4,760,240,528
108,808,863	108,808,863	108,808,863	108,808,863				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
171,877,164	171,877,164	-971,628	-971,628				172,848,792	0	0	0	0
3,380,118,342	2,249,152,403	338,081,713	341,371,748				2,202,729,338	-294,948,683	0	0	1,134,255,973
-286,335,514	0	287,955	0				0	0	0	0	-286,623,469
413,254,766	0	5,101,379	0				0	0	0	0	408,153,387
52,018	0	4,028	0				0	0	0	0	47,991
0	0	0	0				0	0	0	0	0
2,672,952,064	24,766,109	292,398,279	8,781,187				15,984,922	0	0	0	2,364,568,863
1,757,340,403	0	50,975,950	0				0	0	0	0	1,706,364,453
28,431,939	28,431,000	-28,071,001	-28,071,000				56,502,000	0	0	0	0
1,017,212,587	177,811,983	-305,084,230	-348,714				178,160,697	0	0	0	1,144,136,120
38,260,873	9,828,695	2,594,867	2,362,570				7,466,125	0	0	0	28,199,880
12,065,690,868	140,188,073	884,870,831	-286,448,087				426,636,160	0	0	0	10,754,183,877
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
782,081,259	615,688,732	30,259,337	30,063,155				585,625,577	0	0	0	166,196,345
26,133,939	5,183,173	7,037,929	4,435,282				747,891	0	0	0	18,348,119
18,067,149	18,067,149	-1,549,857	-1,549,857				19,617,006	0	0	0	0
16,241,547	16,241,547	-13,516	-13,516				533,707	0	15,721,356	0	0
1,415,169	1,415,169	206,361	206,361				54,989	0	1,153,820	0	0
247,224	0	-441,674	0				0	0	0	0	688,898
1,356,594,298	1,356,594,298	161,201,668	161,201,668				657,359,617	0	72,085,694	465,947,319	0
2,102,977,145	2,102,977,145	-2,411,793,056	-2,411,793,056				4,514,770,201	0	0	0	0
29,188,795	29,188,795	-91,727,270	-91,727,270				0	0	120,916,065	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
30,425,629	30,425,629	-21,754	-21,754				30,447,383	0	0	0	0
84,670,940	84,670,940	7,391,738	7,391,738				77,279,202	0	0	0	0
3,458	0	-201,473,846	-201,477,304				201,477,304	0	0	0	0
0	0	0	0				0	0	0	0	0
68,882,307	68,882,307	0	0				68,882,307	0	0	0	0
122,091,639	122,091,639	-84,230	-84,230				122,175,869	0	0	0	0
13,245,883	13,245,883	190,334	190,334				13,055,549	0	0	0	0
19,832,500	19,832,500	-71,397	-71,397				19,903,897	0	0	0	0
319,250	319,250	54,000	54,000				265,250	0	0	0	0
0	0	0	0				0	0	0	0	0
144,127,082	144,127,082	-21,873	-21,873				144,148,955	0	0	0	0
2,561,499	2,561,499	-9,347,301	-9,347,301				11,908,800	0	0	0	0
0	0	0	0				0	0	0	0	0
2,026,969	2,026,969	-295,856	-295,856				2,322,825	0	0	0	0
110,120,524	0	-287,457	0				0	0	0	0	110,407,981
25,845,686	25,845,686	3,946,671	3,946,671				21,899,015	0	0	0	0
322,840,759	10,465,495	-49,957,880	-1,601,555				12,067,050	0	0	0	360,731,589
5,473,009	5,473,009	-24,433	-24,433				5,497,442	0	0	0	0
63,339,898	63,339,898	-32,090,904	-32,090,904				95,430,802	0	0	0	0
22,774,591	0	21,650,421	0				0	0	0	0	1,124,170
4,019,046	0	4,019,046	0				0	0	0	0	0
2,507,468,189	0	25,908,858	0				0	0	0	0	2,481,559,331
329,346,128	211,838,349	212,493,166	211,838,349				0	0	0	0	116,852,962
0	0	0	0				0	0	0	0	0
296,864,863	2,123,213	-418,350,611	2,123,213				0	0	0	0	715,215,474
13,662,531	0	156,732	0				0	0	0	0	13,505,799
52,526,904	52,526,904	-115,481,028	-115,481,028				168,007,932	0	0	0	0
2,920,000	0	64,000	0				0	0	0	0	2,856,000
274,746,822	274,746,822	269,684,573	269,684,573				71,270	0	4,990,979	0	0
246,909,315	118,527,606	15,524,233	5,186,584				113,341,022	0	0	0	118,044,060
0	0	0	0				0	0	0	0	0
-2,870,352,886	-129,122	1,429,574,895	5,064,729				0	0	-5,193,851	0	-4,294,733,930
16,148	528	-454,312	0				528	0	0	0	469,932
191,481,373	15,839,277	152,285,666	14,574,325				1,264,952	0	0	0	37,930,755
2,134,749	0	2,093,060	0				0	0	0	0	41,689
0	0	41,689	0				0	0	0	0	-41,689
6,183,508,579	3,463,769,500	1,895,055,415	3,458,399,237				202,009	0	5,168,254	0	4,283,082,901
1,237,109,945	104,609,555	460,687,226	100,858,520				3,690,510	0	60,525	0	772,671,683
0	0	0	0				0	0	0	0	0
5,924,171	5,924,171	0	0				5,924,171	0	0	0	0
9,134,584	9,134,584	3,349,584	3,349,584				5,785,000	0	0	0	0
33,405,217	33,405,217	-1,795,017	-1,795,017				35,200,234	0	0	0	0
32,500,132	32,500,132	0	0				32,500,132	0	0	0	0
6,357,937	6,357,937	1,615,495	1,615,495				4,742,442	0	0	0	0
15,521,135	15,521,135	71,541	71,541				15,449,594	0	0	0	0
50,746,149	50,652,600	-1,020,850	-1,023,305				51,675,905	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
62,599,233	62,599,233	-2,425,651	-2,425,651				65,024,884	0	0	0	0
7,553,775	7,553,775	-231,164	-231,164				7,784,939	0	0	0	0
24,045,100	24,045,100	0	0				24,045,100	0	0	0	0
25,753,241	25,753,241	-131,777	-131,777				25,885,018	0	0	0	0
6,557,654	0	-20,178	0				0	0	0	0	6,577,832
5,259,554	313,881	-4,681,758	-32,652				346,533	0	0	0	9,594,779
10,257,910	0	-5,101,620	0				0	0	0	0	15,359,530
10,064,339	0	14,765	0				0	0	0	0	10,049,574
2,280,104	1,660,000	-55,622	-60,000				1,720,000	0	0	0	615,726
75,525	75,525	-56	-56				75,581	0	0	0	0
0	0	7,392	7,392				-7,392	0	0	0	0
0	0	-11,901,403	0				0	0	0	0	0
9,703,063	9,703,063	-27,937	-27,937				9,731,000	0	0	0	0
19,332,563	19,332,563	-8,883	-8,883				19,341,446	0	0	0	0
2,008,357	2,008,357	13,557	13,557				1,994,800	0	0	0	0
594,552	594,552	0	0				0	0	594,552	0	0
0	0	-105,187,980	-105,187,980				0	0	105,187,980	0	0
-497,170	-497,170	4,325	4,325				-501,495	0	0	0	0
8,957,260	8,957,260	-32,095,770	-32,095,770				37,110,236	0	0	3,942,794	0
132,411,046	55,150,868	41,290,423	20,760,383				-49,987	0	34,440,472	0	56,730,139
15,172,949	15,172,949	13,272,571	13,272,571				-5,025	0	1,905,403	0	0
614,600	614,600	0	0				0	0	614,600	0	0
5,018,888	5,018,888	-6,600	-6,600				0	0	5,025,488	0	0
56,721,532	22,343,530	12,573,914	13,042,871				9,300,659	0	0	0	34,846,958
22,871,309	19,795,502	-663,807	-665,765				20,461,267	0	0	0	0
480,146,308	282,682,303	20,199,951	12,835,282				269,847,021	0	0	0	0
68,306	68,306	-1,074	-1,074				69,380	0	0	0	0
14,366,626	540,590	523,929	-11,185				551,775	0	0	0	0
32,232,110	32,232,110	-392,322	-392,322				32,624,432	0	0	0	0
14,829	14,829	2,486	2,486				12,343	0	0	0	0
12,426,237	12,426,237	12,249,614	12,249,614				176,623	0	0	0	0
1,428	1,145	-63	-63				1,208	0	0	0	0
5,817	5,817	-4	-4				5,821	0	0	0	0
6,881,450	6,881,450	-6,773	-6,773				6,888,223	0	0	0	0
0	0	0	0				0	0	0	0	0
445,897,179	223,560,356	23,586,647	4,866,940				218,693,416	0	0	0	0
3,506,112	3,473,992	-858,271	-487,165				3,961,157	0	0	0	0
361,402,862	234,364,136	32,039,432	31,280,403				203,083,733	0	0	0	0
1,036,993	834,242	-13,187	-13,378				847,620	0	0	0	0
79,699,027	78,582,639	5,849,292	5,841,022				72,741,617	0	0	0	0
561,373	54,463	1,831	1,833				52,630	0	0	0	0
4,258,704	4,155,778	-18,273	-18,260				4,174,038	0	0	0	0
410,814,194	221,201,076	10,229,723	22,684,555				198,516,521	0	0	0	0
24,687,302	18,615,159	-452,781	-432,743				19,047,902	0	0	0	0
79,534,418	43,590,264	36,111,593	21,964,173				21,626,091	0	0	0	0
75,607,135	15,819,343	14,395,555	2,525,549				13,293,794	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
12,664,506	2,311,787	5,716,427	0				2,311,787	0	0	0	4,636,292
5,240,617	5,207,164	-164,778	61,638				5,145,526	0	0	0	259,869
-8,744,221	-8,839,656	93,978,982	96,648,040				0	0	-105,487,696	0	2,764,494
12,412,071	0	47,043	0				0	0	0	0	12,365,028
3,533,846	0	3,533,846	0				0	0	0	0	0
2,500	0	-500	0				0	0	0	0	3,000
17,100,799	0	16,330,212	0				0	0	0	0	770,587
2,472,930	0	-60,120	0				0	0	0	0	2,533,050
5,023,230	0	1,262,148	0				0	0	0	0	3,761,082
15,438,240	0	-271,644	0				0	0	0	0	15,709,884
3,429,501	0	-1,928,289	-4,977,556				4,977,556	0	0	0	380,234
28,129,503	13,865,118	174,200	134,394				13,730,724	0	0	0	14,224,578
8,388,321	7,879,906	-2,523	-2,351				7,882,257	0	0	0	508,587
1,495	0	-44,082	0				0	0	0	0	45,577
2,120,608	0	3,111	0				0	0	0	0	2,117,497
284,767	0	417	0				0	0	0	0	284,350
662,367	80,714	1,536	682				80,032	0	0	0	580,799
3,987,520	0	-463	0				0	0	0	0	3,987,983
8,733,448	8,733,448	122,403	122,403				8,611,045	0	0	0	0
2,620	2,620	0	0				2,620	0	0	0	0
1,199,500	1,199,500	247,000	247,000				952,500	0	0	0	0
56,494,350	51,370,573	-1,502,360	-1,512,188				52,882,761	0	0	0	0
11,724,750	11,724,750	0	0				11,724,750	0	0	0	0
15,407,030	0	-11,720	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-7,486,281	-7,486,281				0	0	7,486,281	0	0
-447,560	-447,560	88,585	88,585				-536,145	0	0	0	0
1,469,607	1,469,607	-7,519,844	-7,519,844				8,989,451	0	0	0	0
-101,266,745	-101,266,745	3,774	3,774				23,056,059	-124,326,577	0	0	0
715,328	715,328	12,534	12,534				0	0	702,794	0	0
23,051,200	23,051,200	-4,858	-4,858				23,056,058	0	0	0	0
67,335	67,335	-159	-159				894,694	-827,200	0	0	0
503,741	0	-1,764	0				0	0	0	0	505,505
120,029,525	76,360,374	11,621,105	15,865,716				60,494,658	0	0	0	0
89,905,384	83,228,597	4,068,714	4,055,485				79,173,112	0	0	0	0
162,341,402	121,031,731	971,170	522,781				120,508,950	0	0	0	0
13,050,000	13,050,000	-75,000	-75,000				13,125,000	0	0	0	0
260,364,830	259,574,785	-41,456	-41,451				259,616,236	0	0	0	0
176,043,785	168,086,641	1,802,892	-149,461				168,236,102	0	0	0	0
67,270,596	37,949,352	3,452,626	77,022				37,872,330	0	0	0	0
1,459,703	1,459,703	23,289	23,289				1,436,414	0	0	0	0
8,908,912	318,135	97,978	109,591				208,544	0	0	0	0
8,226,909	8,226,909	11,561	11,561				8,215,348	0	0	0	0
40,751,841	30,514,688	6,925,561	0				30,514,688	0	0	0	0
5,043,750	5,043,750	0	0				5,043,750	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
2,039,329	2,039,329	-22,885	-22,885				2,062,214	0	0	0	0
30,845	30,845	7,722	7,722				23,123	0	0	0	0
2,453,071	2,453,071	-26,488	-26,488				2,479,559	0	0	0	0
22,140,740	22,140,740	0	0				22,140,740	0	0	0	0
48,101,740	24,023,412	48,295,034	24,216,706				-193,294	0	0	0	0
48,101,740	24,023,412	24,415,076	12,380,740				11,642,672	0	0	0	0
78,070,307	78,070,307	-756,796	-756,796				78,827,103	0	0	0	0
111,087,729	111,087,729	-104,967	-104,967				111,192,696	0	0	0	0
2,738,849	2,738,849	-1,148	-1,148				2,739,997	0	0	0	0
99,743,969	0	-113,589	0				0	0	0	0	99,857,558
2,075,000	2,075,000	-75,000	-75,000				2,150,000	0	0	0	0
304,117,057	304,117,057	1,120,968	1,120,968				302,996,089	0	0	0	0
274,974,746	274,974,746	2,390,631	2,390,631				272,584,115	0	0	0	0
29,114,242	27,106,193	1,960,824	-47,225				27,153,418	0	0	0	0
409,070,355	409,070,355	1,306,150	1,306,150				407,764,205	0	0	0	0
444,043,436	444,043,436	5,834,736	5,834,736				438,208,700	0	0	0	0
454,081,770	454,081,770	7,349,912	7,349,912				446,731,858	0	0	0	0
19,401,410	19,401,410	15,168,731	15,168,731				4,232,679	0	0	0	0
229,937,827	229,937,827	105,117,773	105,117,773				124,420,054	0	400,000	0	0
0	0	0	0				0	0	0	0	0
2,629,741	2,629,741	-1,796	-1,796				2,631,537	0	0	0	0
0	0	0	0				0	0	0	0	0
161,387,942	161,387,942	46,632,066	46,632,066				113,257,188	0	1,498,687	0	0
3,375,350	3,375,350	-86,464	-86,464				3,461,814	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
23,121,050	19,084,108	4,462,036	425,094				18,659,014	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
3,323,876	3,323,876	208,734	208,734				3,115,142	0	0	0	0
78,376,000	78,376,000	-1,200,000	-1,200,000				79,576,000	0	0	0	0
19,467,078	19,467,078	8,516	8,516				19,458,562	0	0	0	0
1,875,131	1,875,131	-25,002	-25,002				1,900,133	0	0	0	0
282,116	282,116	144,865	144,865				137,251	0	0	0	0
397,042,896	397,042,896	591,955	591,955				396,450,941	0	0	0	0
316,338,425	316,338,425	709,840	709,840				315,628,585	0	0	0	0
317,137,791	317,137,791	1,210,450	1,210,450				315,927,341	0	0	0	0
499,787,376	499,787,376	80,984,808	80,984,808				418,802,568	0	0	0	0
24,962,747	24,962,747	8,757	8,757				24,953,990	0	0	0	0
0	0	0	0				0	0	0	0	0
1,182,701,428	1,182,701,428	1,123,409,035	1,123,409,035				59,292,393	0	0	0	0
2,213,869	0	-1,771	0				0	0	0	0	2,215,640

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
12,601,817	12,601,817	1,440,068	1,440,068				11,161,749	0	0	0	0
254,090,957	254,090,957	179,489,424	179,489,424				74,601,533	0	0	0	0
32,338,230	32,338,230	29,845,886	29,845,886				2,492,344	0	0	0	0
3,533,000	3,533,000	3,532,000	3,532,000				1,000	0	0	0	0
34,275,524	34,275,524	-615,955	-615,955				34,891,479	0	0	0	0
122,409,985	122,409,985	70,071,967	70,071,967				52,338,018	0	0	0	0
4,969,475	4,969,475	-2,063	-2,063				4,971,538	0	0	0	0
24,952,500	24,952,500	0	0				24,952,500	0	0	0	0
996,118	996,118	497,743	497,743				498,375	0	0	0	0
94,906,940	94,906,940	37,391,635	37,391,635				57,515,305	0	0	0	0
1,098,442	1,098,442	464,165	464,165				634,277	0	0	0	0
111,245,080	111,245,080	108,467,273	108,467,273				2,777,807	0	0	0	0
40,351,277	40,351,277	-9,383,932	-9,383,932				49,235,919	0	499,290	0	0
118,183,742	118,183,742	-14,774	-14,774				118,198,516	0	0	0	0
13,384,530	11,371,616	-6,933	-5,999				11,377,615	0	0	0	2,013,848
25,366,756	25,366,756	-10,317	-10,317				25,377,073	0	0	0	0
251,743	181,083	70,945	46,905				134,178	0	0	0	46,620
37,066,988	14,035,852	-22,137,112	-22,163,205				50,170,579	-15,904,328	1,932,807	0	23,005,043
3,573,395	100,099	-671	219				99,880	0	0	0	3,474,186
892,895,085	432,290,008	-49,278,720	-51,843,903				430,633,315	-26,384,750	79,885,346	0	458,039,894
1,516,698	512,859	-465	-161				513,020	0	0	0	1,004,143
59,826,622	34,679,471	3,966,023	3,940,340				30,739,131	0	0	0	25,121,467
11,177,199	18,638	1,392,116	13,050				22,222	-16,634	0	0	9,779,494
118,781,210	46,175,687	-155,850	-761,506				32,846,598	-3,106,741	17,197,337	0	71,999,866
8,847,037	2,224,465	-2,264,713	-1,121,008				5,777,908	-3,568,567	1,136,132	0	7,766,277
5,508,733	2,217,681	-1,598,082	-1,608,568				2,790,618	-471,697	1,507,328	0	3,280,566
28,353,308	27,821,271	8,107	3,003				27,818,268	0	0	0	526,933
2,949,656	71	1,691	24				47	0	0	0	2,947,918
9,616,030	8,066,004	3,019	4,701				8,061,303	0	0	0	1,551,707
8,264,588	3,929,603	-757,374	-762,776				4,692,379	0	0	0	4,329,582
142,562,368	45,176,787	7,717,021	3,837,428				69,568,754	-28,229,394	0	0	93,505,987
13,239,518	0	6,501,953	0				0	0	0	0	6,737,565
17,151,965	16,134,276	33,078	32,602				16,141,799	-40,125	0	0	1,017,213
2,899,500	2,899,500	2,899,500	2,899,500				0	0	0	0	0
4,065,129	0	-821,688	-850,388				0	0	850,388	0	4,036,429
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-622,195	-622,195				622,195	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
529,788	529,788	-1,277,173	-1,277,173				1,806,961	0	0	0	0
497,658	0	-22,860	0				0	0	0	0	520,518
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
82,660	82,660	-4,714,320	-4,714,320				0	0	4,796,980	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	-389,909	-389,909				389,909	0	0	0	0
0	0	-3,233,028	0				0	0	0	0	3,233,028
0	0	0	0				0	0	0	0	0
26,353,851	26,353,851	-3,628,327	-3,628,327				29,982,178	0	0	0	0
2,764,168	2,764,168	-23,250,933	-23,250,933				26,015,101	0	0	0	0
133,161	0	59,383	0				0	0	0	0	73,778
43,122,752	43,122,752	10,061,661	10,061,661				43,135,376	-10,074,285	0	0	0
4,317,911	347,111	1,573,476	-29,286				376,397	0	0	0	2,368,037
64,799,161	0	-26,790	0				0	0	0	0	64,825,951
118,323,309	81,335,342	5,618,956	20,392,817				64,552,093	-9,806,000	6,196,432	0	51,761,828
5,851,477	5,804,156	-2,434,441	-1,852,168				7,656,324	0	0	0	629,594
2,543,240	2,543,240	473	473				2,542,767	0	0	0	0
48,103,568	48,103,568	-5,757	-5,757				48,109,325	0	0	0	0
6,741,552	6,741,552	-9,323	-9,323				6,750,875	0	0	0	0
3,627,007	3,203,684	1,438,393	1,284,442				1,919,242	0	0	0	269,373
45,634,997	45,634,997	-13,800	-13,800				45,648,797	0	0	0	0
4,690,583	4,690,583	-520,770	-520,770				5,211,353	0	0	0	0
47,375	47,375	0	0				47,375	0	0	0	0
289,325	289,325	-31	-31				289,356	0	0	0	0
91,614,212	46,272,757	2,058,839	2,458,377				43,814,380	0	0	0	45,740,994
46,848,649	46,848,649	-79,784	-79,784				46,928,433	0	0	0	0
0	0	0	0				0	0	0	0	0
4,636,155	4,636,155	-56,185	-56,185				4,692,340	0	0	0	0
1,340,113	739,370	-51,165	-138,025				877,395	0	0	0	513,883
3,644,082	3,644,082	3,074,985	3,074,985				569,097	0	0	0	0
4,999,522	4,999,522	-551	-551				5,000,073	0	0	0	0
25,912,202	25,912,202	-50,135,594	-50,135,594				35,779,827	0	40,267,969	0	0
297	297	0	0				297	0	0	0	0
18,526,978	8,964,184	-3,518,252	-1,981,579				9,084,355	0	1,861,407	0	11,099,467
28,357,746	16,100,912	-2,718,086	-651,489				19,319,188	-2,566,787	0	0	14,323,431
437,728	437,728	-7	-7				437,735	0	0	0	0
61,504,907	48,290,384	3,855,412	-950,395				47,926,157	-30	1,314,651	0	8,408,716
0	0	0	0				0	0	0	0	0
1,029	1,029	44	44				1,574	-589	0	0	0
0	0	0	0				0	0	0	0	0
1,565,449	1,565,449	-12,621	-12,621				1,578,070	0	0	0	0
1,102,767	1,023,739	-66,370	-60,107				1,083,846	0	0	0	85,292
1,019,642	1,019,642	-1,484,207	-1,484,207				2,503,849	0	0	0	0
278,328,759	161,139,167	62,523,667	12,000,783				149,138,384	0	0	0	66,666,709
40,354,604	32,962,406	3,659,535	2,624,067				35,652,984	-5,835,192	520,547	0	6,356,730
4,751,791	4,728,383	-205,600	-205,395				312,354	0	4,621,424	0	23,613
69,098,622	20,840,769	-11,677,980	-4,645,287				24,925,205	0	560,851	0	55,290,546
58,963,458	0	-422,511	0				0	0	0	0	59,385,969
151,567,904	125,121,800	3,785,985	1,093,669				123,943,256	0	84,875	0	23,753,789
8,987,288	335,120	1,694,043	-89,015				185,135	0	239,000	0	6,869,110
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
11,122,590	9,810,568	-317,937	-166,939				9,977,507	0	0	0	0
6,984,339	5,973,722	-130,430	-130,333				6,104,055	0	0	0	0
2,776	2,776	0	0				2,776	0	0	0	0
4,545,997	0	-1,720	0				0	0	0	0	4,547,717
39,981,732	39,981,732	3,040,135	3,040,135				36,941,597	0	0	0	0
0	0	0	0				0	0	0	0	0
12,701	12,701	-7	-7				12,708	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
85,102	0	-1,738,800	0				0	0	0	0	1,823,902
14,572,564	0	-44,841	0				0	0	0	0	14,617,405
0	0	0	0				0	0	0	0	0
7,021,751	0	1,215	0				0	0	0	0	7,020,536
23,257,265	0	-10,889	0				0	0	0	0	23,268,154
0	0	0	0				0	0	0	0	0
7,785,235	7,785,235	653,885	653,885				-934,100	0	0	8,065,450	0
1,123,799,420	1,123,799,420	-25,583,323	-25,583,323				1,149,382,743	0	0	0	0
3,166,399	3,166,399	-13,232	-13,232				3,179,631	0	0	0	0
120,405,138	88,057,084	120,059,640	87,711,586				345,498	0	0	0	0
120,405,138	88,057,084	62,936,281	46,221,101				41,835,983	0	0	0	0
0	0	0	0				0	0	0	0	0
81,997,314	81,997,314	0	0				81,997,314	0	0	0	0
7,574,961	7,574,961	0	0				0	0	7,574,961	0	0
2,017	2,017	-91	-91				2,108	0	0	0	0
0	0	-473,280	-473,280				0	0	473,280	0	0
46	0	0	0				0	0	0	0	46
27,006,490	13,536,014	-50,387	148,497				13,387,517	0	0	0	0
9,620,411	5,159,620	1,584,270	1,651,503				3,508,117	0	0	0	0
16,804,395	6,842,133	-3,255,651	100,215				6,741,918	0	0	0	0
21,944,999	17,930,859	266,329	274,337				17,656,522	0	0	0	0
38,632,611	32,671,424	2,734,423	3,012,578				29,658,846	0	0	0	0
119,295,270	52,946,712	700,085	-498,880				53,445,592	0	0	0	0
70,613,356	54,521,568	-14,147,000	-7,988,888				62,510,456	0	0	0	0
12,299,272	4,404,207	104,283	104,340				4,299,867	0	0	0	0
3,165,454	1,827,511	328,759	-36,869				1,864,380	0	0	0	0
135,901,497	94,801,330	-329,478	2,338,554				92,462,776	0	0	0	0
50,474,914	28,242,027	1,903,211	-402,330				28,644,357	0	0	0	0
160,600,154	72,716,266	2,153,329	1,820,422				70,895,844	0	0	0	0
7,349,486	5,156,240	2,134,898	-58,348				5,214,588	0	0	0	0
74,810,826	39,643,931	-4,199,103	-2,720,421				42,364,352	0	0	0	0
12,313,871	11,621,973	-364,100	-364,096				11,986,069	0	0	0	0
18,723,724	8,439,255	3,068,222	151,697				8,287,558	0	0	0	0
566,515	566,515	14,560	14,560				551,955	0	0	0	0
22,276,444	13,493,893	-34,410	55,869				13,438,024	0	0	0	0
10,817,009	7,751,476	384,489	849,138				6,902,338	0	0	0	0
48,291,349	36,006,556	-1,642,979	-1,631,905				37,638,461	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
10,736,188	8,241,057	7,154,418	6,658,701				1,582,356	0	0	0	0
6,553,276	3,119,520	-640,759	144,743				2,974,777	0	0	0	0
55,393,740	33,137,843	5,292,090	5,586,906				27,550,937	0	0	0	0
47,977,411	47,977,411	-1,299,679	-1,299,679				49,277,090	0	0	0	0
79,412,613	55,825,612	617,231	896,519				54,929,093	0	0	0	0
59,771,560	52,941,596	-2,382,648	-3,422,523				56,364,119	0	0	0	0
9,275,714	6,600,938	-105,869	-100,467				6,701,405	0	0	0	0
21,541,871	7,911,533	4,135,480	2,471,562				5,439,971	0	0	0	0
17,110,430	15,223,095	-465,288	-455,549				15,678,644	0	0	0	0
2,618,358	581,602	40,667	50,149				531,453	0	0	0	0
2,416,233	2,416,233	-64,637	-64,637				2,480,870	0	0	0	0
8,613,884	4,503,490	8,586,009	4,475,615				27,875	0	0	0	0
8,613,884	4,503,490	4,037,278	4,112,751				390,739	0	0	0	0
17,330,128	10,241,448	2,239,869	2,055,733				8,185,715	0	0	0	0
21,144,992	7,417,645	991,161	773,742				6,643,903	0	0	0	0
1,211,000	0	90,633	100,650				-100,650	0	0	0	0
13,829,708	9,699,670	13,840,587	9,710,549				-10,879	0	0	0	0
13,829,708	9,699,670	-6,102,978	-3,023,046				12,722,716	0	0	0	0
12,129,655	10,921,465	18,562	18,573				10,902,892	0	0	0	0
44,638,419	44,638,419	624,717	624,717				44,013,702	0	0	0	0
136	136	0	0				136	0	0	0	0
5,671,828	0	5,671,828	0				0	0	0	0	0
7,172,188	0	-4,205	0				0	0	0	0	7,176,393
61,743,186	0	-36,195	0				0	0	0	0	61,779,381
59,792,028	59,792,026	58,741,146	58,741,142				1,050,884	0	0	0	-2
15,669,230	0	18,273	0				0	0	0	0	15,650,957
7,245,500	5,128,017	-25,028,023	-27,145,506				32,273,523	0	0	0	0
4,629,067	4,629,067	-966	-966				4,630,033	0	0	0	0
9,162,074	9,134,584	3,377,074	3,349,584				5,785,000	0	0	0	0
33,405,217	33,405,217	807,235	807,235				32,597,982	0	0	0	0
0	0	0	0				0	0	0	0	0
980,574	980,574	9,769	9,769				970,805	0	0	0	0
2,991,168	2,991,168	9,292	9,292				2,981,876	0	0	0	0
543,275	543,275	-625,745	-625,745				1,169,020	0	0	0	0
304,392,106	304,392,106	276,865,168	276,865,168				27,526,938	0	0	0	0
-10,169,769	-10,169,769	-1,211,068	-1,211,068				-8,958,701	0	0	0	0
15,000	15,000	0	0				15,000	0	0	0	0
3,015,095	3,015,095	-3,597	-3,597				3,018,692	0	0	0	0
1,645,576	0	86,084	0				0	0	0	0	1,559,492
20,086,884	19,479,225	-298,827	-843,486				20,322,711	0	0	0	0
40,296,893	14,942,031	-1,024,081	-641,418				15,583,449	0	0	0	0
2,934,626	2,934,626	533,749	533,749				2,400,877	0	0	0	0
8,572,679	5,295,719	247,231	330,271				4,965,448	0	0	0	0
10,753,304	0	10,852,775	99,471				-99,471	0	0	0	0
10,753,304	0	3,256,617	-2,120,000				2,120,000	0	0	0	0
5,783,346	3,741,342	-138,278	-2,168				3,743,510	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
83,352,732	78,580,219	-4,783,321	-1,906,654				80,486,873	0	0	0	0
7,481	0	-3,015	0				0	0	0	0	0
7,700,000	7,700,000	0	0				7,700,000	0	0	0	0
15,952,457	14,987,622	-201,989	-181,324				15,168,946	0	0	0	0
0	0	0	0				0	0	0	0	0
847,584	0	847,584	0				0	0	0	0	0
513,320	178,320	162,251	58,251				120,069	0	0	0	0
6,521,932	6,521,932	2,147,751	2,147,751				4,374,181	0	0	0	0
0	0	0	0				0	0	0	0	0
1,062,753	1,062,753	42,587	42,587				1,020,166	0	0	0	0
21,362,332	21,362,332	278,092	278,092				21,084,240	0	0	0	0
4,711,873	0	-8,339	0				0	0	0	0	4,720,212
7,562,438	0	1,040,410	0				0	0	0	0	6,522,028
90,083,216	90,083,216	1,261,521	1,261,521				88,821,695	0	0	0	0
2,753,080	2,753,080	-580	-580				2,753,660	0	0	0	0
4,764,390	4,764,390	-13,460	-13,460				4,777,850	0	0	0	0
4,768,117	4,768,117	-26,105	-26,105				4,794,222	0	0	0	0
16,362	16,362	0	0				16,362	0	0	0	0
4,609,733	4,609,733	-967	-967				4,610,700	0	0	0	0
1,456,533	1,456,533	-264	-264				1,456,797	0	0	0	0
5,608,040	5,608,040	7,790	7,790				5,600,250	0	0	0	0
0	0	-1,005,207	-1,005,207				1,005,207	0	0	0	0
45,550,774	31,327,176	0	0				31,327,176	0	0	0	14,223,598
-1,469,709	-3,181,059	-207,935	-207,935				-2,973,124	0	0	0	1,711,350
1,395,180	778,078	15,889	8,862				769,216	0	0	0	610,074
9,550,411	9,550,411	5,496,411	5,496,411				4,054,000	0	0	0	0
1,203	0	19	0				0	0	0	0	1,184
14,313,330	14,313,330	657,306	657,306				13,656,024	0	0	0	0
57,144,364	34,339,766	-3,388,414	209,581				34,130,185	0	0	0	0
3,802,495	3,802,495	253,494	253,494				3,549,001	0	0	0	0
88,691,482	54,238,021	-13,668,648	-2,824,666				57,062,687	0	0	0	0
1,161	1,161	0	0				1,161	0	0	0	0
1,698	1,698	0	0				1,698	0	0	0	0
1,395,112	731,438	14,415	14,420				717,018	0	0	0	0
6,619	6,619	0	0				6,619	0	0	0	0
84,245,591	42,819,934	2,936,192	2,367,812				40,452,122	0	0	0	0
3,493,650	52,800	77,484	-31,236				84,036	0	0	0	0
41,668,446	25,522,340	-3,746,326	-3,632,944				29,155,284	0	0	0	0
491,232	491,232	0	0				491,232	0	0	0	0
37,838,208	20,892,266	-453,093	-973,462				21,865,728	0	0	0	0
30,432,579	30,432,579	-234,850	-234,850				30,667,429	0	0	0	0
5,647,248	5,647,248	-673,475	-673,475				6,320,723	0	0	0	0
68,000	68,000	-11,000	-11,000				79,000	0	0	0	0
13,754,265	8,457,587	-105,407	-25,146				8,482,733	0	0	0	0
59,951,238	38,986,488	59,999,047	39,034,297				-47,809	0	0	0	0
59,951,238	38,986,488	31,151,288	19,435,170				19,551,318	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
138,648,524	90,464,715	-6,353,901	-6,923,348				97,388,063	0	0	0	0
236,925	236,925	26,325	26,325				210,600	0	0	0	0
9,547,917	3,437,671	-1,232,197	-5,452				3,443,123	0	0	0	0
9,390,703	0	189,346	312,121				-312,121	0	0	0	0
4,888,459	4,319,396	-85,567	-85,567				4,404,963	0	0	0	0
3,000,488	0	3,026,228	25,740				-25,740	0	0	0	0
3,000,488	0	1,500,228	0				0	0	0	0	0
16,444,614	7,318,612	4,457,209	736,656				6,581,956	0	0	0	0
85,844	85,844	-2,496	-2,496				88,340	0	0	0	0
208,305	206,216	-13	0				206,216	0	0	0	0
11,736,525	9,131,653	531,571	202,505				8,929,148	0	0	0	0
3,454,137	547,800	-1,383,306	61,800				486,000	0	0	0	0
5,206,949	5,206,949	62,532	62,532				5,144,417	0	0	0	0
41,911	41,911	0	0				41,911	0	0	0	0
23,704,945	16,517,802	4,913,515	996,828				15,520,974	0	0	0	0
22,192,864	22,192,864	2,870,256	2,870,256				19,322,608	0	0	0	0
5,176,038	5,176,038	1,582,249	1,582,249				3,593,789	0	0	0	0
287,045	287,045	0	0				287,045	0	0	0	0
1,622,199	439,599	0	0				439,599	0	0	0	1,182,600
5,771,996	5,771,996	0	0				5,771,996	0	0	0	0
49,931,350	49,931,350	-6,656,055	-6,656,055				56,587,405	0	0	0	0
62,929,682	62,929,682	-9,845,600	-9,845,600				72,775,282	0	0	0	0
4,379,205	4,379,205	0	0				4,379,205	0	0	0	0
62,500	62,500	0	0				62,500	0	0	0	0
540,816	540,816	0	0				540,816	0	0	0	0
540,816	540,816	0	0				540,816	0	0	0	0
923,000	923,000	-19,000	-19,000				942,000	0	0	0	0
21,325	21,325	0	0				21,325	0	0	0	0
6,949,340	6,949,340	-243	-243				6,949,583	0	0	0	0
78,226,720	78,226,720	0	0				78,226,720	0	0	0	0
4,344,185	4,344,185	0	0				4,344,185	0	0	0	0
1	1	0	0				1	0	0	0	0
12,228,169	12,228,169	-5,684	-5,684				12,233,853	0	0	0	0
18,025,535	18,025,535	-308,205	-308,205				18,333,740	0	0	0	0
26,616,607	26,616,607	14,131	14,131				26,602,476	0	0	0	0
10,534,415	10,534,415	5,177,428	5,177,428				5,356,987	0	0	0	0
5,746,860	5,746,860	-2,220,000	-2,220,000				7,966,860	0	0	0	0
3,058,039	3,058,039	-334	-334				3,058,373	0	0	0	0
816,102	816,102	0	0				816,102	0	0	0	0
26,187,900	26,187,900	4,574,333	4,574,333				21,613,567	0	0	0	0
56,250	56,250	-1,250	-1,250				57,500	0	0	0	0
4,903,164	0	5,577	0				0	0	0	0	4,897,587
2,350	2,350	0	0				2,350	0	0	0	0
16,254,914	16,254,914	0	0				16,254,914	0	0	0	0
562,500	562,500	-7,500	-7,500				570,000	0	0	0	0
1,265,625	1,265,625	-16,875	-16,875				1,282,500	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
725,625	725,625	-6,875	-6,875				732,500	0	0	0	0
76,712	76,712	0	0				76,712	0	0	0	0
13,074,241	13,074,241	230,288	230,288				12,843,953	0	0	0	0
22,087,129	22,087,129	-4,833	-4,833				22,091,962	0	0	0	0
162,367,756	162,367,756	1,487,570	1,487,570				160,880,186	0	0	0	0
1,759,027,790	1,759,027,790	942,657,997	942,657,997				816,369,793	0	0	0	0
1,759,027,790	1,759,027,790	2,167,212,686	2,167,212,686				-408,184,896	0	0	0	0
3,889,127	3,889,127	824,354	824,354				3,064,773	0	0	0	0
140,801	140,801	0	0				140,801	0	0	0	0
1,832,052,427	1,832,052,427	189,054,507	189,054,507				1,642,997,920	0	0	0	0
24,574,443	24,574,443	-110,610	-110,610				24,685,053	0	0	0	0
8,510	8,510	0	0				8,510	0	0	0	0
40,997,570	40,997,570	13,613,850	13,613,850				27,383,720	0	0	0	0
42,942,518	42,942,518	1,747,261	1,747,261				41,195,257	0	0	0	0
100	100	0	0				100	0	0	0	0
45,148,482	45,148,482	5,964,549	5,964,549				39,183,933	0	0	0	0
63,142,134	63,136,496	2,105,177	2,105,177				61,031,319	0	0	0	5,638
74,587,977	74,587,977	7,566,562	7,566,562				67,021,415	0	0	0	0
52,871,746	52,871,746	-2,837,585	-2,837,585				55,709,331	0	0	0	0
27,144,152	27,144,152	33,802	33,802				27,110,350	0	0	0	0
10,092,521	10,092,521	94,537	94,537				9,997,984	0	0	0	0
83,071,088	83,071,088	4,008,929	4,008,929				79,062,159	0	0	0	0
29,366,805	29,366,805	81,342	81,342				29,285,463	0	0	0	0
42,869	42,869	19,057	19,057				23,812	0	0	0	0
91	91	0	0				91	0	0	0	0
60,148,065	54,065,852	2,535,419	1,183,294				46,484,227	0	6,398,330	0	4,730,088
29,973,702	29,973,702	-5,447,363	-5,447,363				29,916,378	0	5,504,688	0	0
84,216,195	78,292,206	-1,866,719	-2,228,947				78,971,330	0	1,549,823	0	5,561,761
53,913,270	36,973,905	744,831	-1,935,020				38,908,925	0	0	0	14,259,514
12,989,575	12,989,575	98,475	98,475				12,891,100	0	0	0	0
31,077,518	31,077,518	-38,177	-38,177				31,115,695	0	0	0	0
27,619,251	27,619,251	-130,202	-130,202				27,749,453	0	0	0	0
16,558,068	16,558,068	0	0				16,558,068	0	0	0	0
87,000,167	87,000,167	-106,874	-106,874				87,107,041	0	0	0	0
8,242,444	8,242,444	-2,030	-2,030				8,244,474	0	0	0	0
14,314,901	14,314,901	14,314,000	14,314,000				901	0	0	0	0
96,162,966	96,162,966	48,079,948	48,079,948				48,083,018	0	0	0	0
96,162,966	96,162,966	91,057,416	91,057,416				5,105,550	0	0	0	0
80	80	0	0				80	0	0	0	0
64,179,366	39,492,463	-2,916,268	-2,908,476				46,372,439	-3,971,500	0	0	24,694,695
141,700	0	-35	0				0	0	0	0	141,735
3,958,758	0	-697	0				0	0	0	0	3,959,455
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
29,399,404	29,399,404	0	0				29,399,404	0	0	0	0
220,568,965	218,124,086	5,196,504	5,269,661				219,628,414	-10,726,542	3,952,554	0	2,518,037

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
33,734	33,734	17,580	17,580				16,154	0	0	0	0
54,580	54,580	-2,142	-2,142				56,722	0	0	0	0
3,464,368	0	-2,954	0				0	0	0	0	3,467,322
38,240,858	38,240,858	70,353	70,353				38,170,505	0	0	0	0
966,966	966,966	0	0				966,966	0	0	0	0
34,980,196	34,980,196	-548,450	-548,450				35,528,646	0	0	0	0
152,071,016	152,071,016	0	0				152,071,016	0	0	0	0
457,596,280	457,596,280	-152,736	-152,736				457,749,016	0	0	0	0
0	0	-756,371,000	-756,371,000				756,371,000	0	0	0	0
1,528,160,099	1,528,160,099	-192,643,901	-192,643,901				1,720,804,000	0	0	0	0
15,968,844	15,968,844	-7,599	-7,599				15,976,443	0	0	0	0
228,810	228,810	0	0				228,810	0	0	0	0
27,384,000	27,384,000	-5,390,000	-5,390,000				32,774,000	0	0	0	0
206,920,500	0	360,913	0				0	0	0	0	206,559,587
395	395	0	0				395	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
122,927,252	122,927,252	122,846,337	122,846,337				80,915	0	0	0	0
122,927,252	122,927,252	80,080,615	80,459,533				42,467,719	0	0	0	0
18,213,440	18,213,440	-184,628	-184,628				18,398,068	0	0	0	0
129,881,561	129,881,561	633,852	633,852				129,247,709	0	0	0	0
9,816,091	9,816,091	42,017	42,017				9,774,074	0	0	0	0
14,507,590	916,768	-1,540,495	-1,678,617				2,595,385	0	0	0	0
440,197	440,197	-337,734	-337,734				777,931	0	0	0	0
1,778,605	1,778,605	-149,495	-149,495				1,928,100	0	0	0	0
25,865,066	25,865,066	-22,907	-22,907				25,887,973	0	0	0	0
22,891,411	0	9,870	0				0	0	0	0	22,881,541
141,014,558	72,227,869	10,027	5,501				72,222,368	0	0	0	68,782,163
56,716,750	56,716,750	21,567	21,567				56,695,183	0	0	0	0
8,023	8,023	0	0				0	0	8,023	0	0
203,555,988	0	-119,402	0				0	0	0	0	203,675,390
111,081,837	111,073,752	67,994,746	67,994,746				43,079,006	0	0	0	8,085
2,033	2,033	-1	-1				2,034	0	0	0	0
19,494,000	19,494,000	445,587	445,587				19,048,413	0	0	0	0
333,771,809	333,771,809	-147,488	-147,488				333,919,297	0	0	0	0
367,336,424	367,336,424	351,695,197	351,729,339				15,607,085	0	0	0	34,142
5,385	5,385	-383	-383				5,768	0	0	0	0
-1,917,023	-1,917,023	-9,523,480	-9,523,480				-3,993,000	0	11,599,457	0	0
16,853,624	16,853,624	-3,057	-3,057				16,856,681	0	0	0	0
1,160,000,000	1,160,000,000	307,000,000	307,000,000				853,000,000	0	0	0	0
9,323,102	3,853,197	-815,931	-552,237				4,405,434	0	0	0	0
58,206,339	54,376,159	-4,965,758	-4,981,590				59,357,749	0	0	0	0
19,753,826	19,753,826	-2,312,581	-1,984,018				21,737,844	0	0	0	0
7,465,601	7,465,601	-360,368	-360,368				7,825,969	0	0	0	0
777,100	0	-227,184	-189,700				189,700	0	0	0	0
223,776	223,776	-5,157	-5,157				228,933	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
132,512,961	132,512,961	34,923,834	34,923,834				97,589,127	0	0	0	0
41,870,142	41,870,142	11,118,883	11,118,883				30,751,259	0	0	0	0
21,210,560	21,210,560	20,970,210	20,970,210				240,350	0	0	0	0
21,210,560	21,210,560	10,605,732	10,605,732				10,604,828	0	0	0	0
121,209,513	121,209,513	-1,469,134	-1,469,134				122,678,647	0	0	0	0
20,833	20,833	-4,167	-4,167				25,000	0	0	0	0
18,473	0	131	131				-131	0	0	0	0
14,833,921	14,833,921	-1,250,774	-1,250,774				16,084,695	0	0	0	0
4,641,139	4,641,139	-9,386,632	-9,386,632				14,027,771	0	0	0	0
387,460	387,460	88,497	88,497				298,963	0	0	0	0
1,564,785	1,564,785	-11,755,105	-11,755,105				13,319,890	0	0	0	0
15,218,382	12,082,051	3,002,756	3,725,359				8,356,692	0	0	0	0
34,103,299	34,103,299	2,680,753	2,680,892				31,422,407	0	0	0	0
745,575	183,496	-198,778	-176,694				360,190	0	0	0	0
528,484	64,000	-235,750	-85,875				149,875	0	0	0	0
39,821	39,821	0	0				39,821	0	0	0	0
57,382,122	57,382,122	-1,426,500	-1,426,500				58,808,622	0	0	0	0
304,436,106	304,436,106	22,771,553	22,771,553				281,664,553	0	0	0	0
62,872,034	62,872,034	-2,037,336	-2,037,336				64,909,370	0	0	0	0
217,482,289	217,482,289	-2,145,884	-2,145,884				219,628,173	0	0	0	0
375,515,871	375,515,871	-894,185	-894,185				376,410,056	0	0	0	0
61,009,901	61,009,901	515,984	515,984				60,493,917	0	0	0	0
342,696	0	-132,765	-132,803				132,803	0	0	0	0
313,722,668	62,278,688	17,787,143	17,530,337				44,748,351	0	0	0	251,187,173
1,178	1,178	7	1,178				0	0	0	0	0
109,448,643	109,448,643	998,290	998,290				108,450,353	0	0	0	0
33,978,486	33,978,448	-33,403,104	-33,403,142				67,381,590	0	0	0	0
600,000	600,000	-15,763,930	-15,763,930				16,363,930	0	0	0	0
27,408,017	26,762,038	-25,933,472	-26,579,451				53,341,489	0	0	0	0
74,715,000	74,715,000	40,647,857	40,647,857				34,067,143	0	0	0	0
111,814,080	111,814,080	-147,861,148	-147,854,390				259,668,470	0	0	0	0
31,286,811	31,286,811	-99,661	-99,661				31,386,472	0	0	0	0
66,985,957	66,985,957	1,403,442	1,403,442				65,582,515	0	0	0	0
0	0	0	0				0	0	0	0	0
17,916,566	17,916,566	-14,409,988	-14,409,988				32,326,554	0	0	0	0
915,949	915,949	-22,238	-22,238				938,187	0	0	0	0
25,086	25,086	-8,539	-8,539				33,625	0	0	0	0
599,138	599,138	-2,850,111	-2,300,219				2,899,357	0	0	0	0
21	21	0	0				21	0	0	0	0
20,371,466	20,371,466	30,557,197	30,557,197				-10,185,731	0	0	0	0
20,371,466	20,371,466	10,185,733	10,185,733				10,185,733	0	0	0	0
440,363	440,363	-43	-43				440,406	0	0	0	0
27,352	27,352	-236,877	-236,877				264,229	0	0	0	0
17,365	17,365	-22,218	-22,218				39,583	0	0	0	0
21,132,382	21,132,382	-152,385	-152,385				21,284,767	0	0	0	0
420,000	420,000	0	0				420,000	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
20	20	0	0				20	0	0	0	0
309,304,077	288,403,063	253,334,917	232,503,245				55,899,818	0	0	0	0
4,595,385	0	-926,512	-926,761				926,761	0	0	0	0
1,170,958	1,170,958	-86,813	-86,813				1,257,771	0	0	0	0
2,429,355	2,429,355	-77,837	-77,837				2,507,192	0	0	0	0
26,079	26,079	-112,229	-112,229				138,308	0	0	0	0
28,879	28,879	-391,195	-391,195				420,074	0	0	0	0
47,819	47,819	-2,330,901	-2,330,901				2,378,720	0	0	0	0
340,332	340,332	-9,528	-9,528				349,860	0	0	0	0
1,090,520	523,741	13,560	-132,364				656,105	0	0	0	0
25,267	25,267	-31,740	-31,740				57,007	0	0	0	0
826,748	685,909	-73,268	-147,600				833,509	0	0	0	0
110,027	110,027	-2,702	-2,702				112,729	0	0	0	0
51,909	51,909	-192,883	-192,883				244,792	0	0	0	0
25,684	25,684	-73,440	-73,440				99,124	0	0	0	0
4,790,847	4,790,847	-2,364	-2,364				4,793,211	0	0	0	0
119,921,012	119,921,012	347,935	347,935				118,476,502	0	0	1,096,575	0
4,610	4,610	-819	-819				5,429	0	0	0	0
3,926,872	3,926,872	0	0				3,926,872	0	0	0	0
1,151,565	1,151,565	0	0				1,151,565	0	0	0	0
1,564,474	1,564,474	0	0				1,564,474	0	0	0	0
1,770,988	1,770,988	-518	-518				1,771,506	0	0	0	0
1,673,365	1,673,365	0	0				1,673,365	0	0	0	0
3,203,661	3,203,661	-2,670	-2,670				3,206,331	0	0	0	0
29,909,858	12,034,469	1,167,661	1,097,012				10,937,457	0	0	0	17,804,740
134,395,401	127,508,702	-637,133	-5,134,612				132,519,433	0	123,881	0	2,389,220
838,425,285	767,966,039	86,964,978	56,909,327				710,051,987	0	1,004,725	0	40,403,595
412,371,428	412,363,352	510,317	511,152				411,852,200	0	0	0	8,911
65,928,726	65,928,726	10,663,687	10,663,687				55,265,039	0	0	0	0
217,964,309	0	-16,612,614	0				0	0	0	0	234,576,923
0	0	-4,147,964	-4,147,964				4,147,964	0	0	0	0
103,664,863	103,664,747	-45,221	-45,197				103,709,944	0	0	0	140
121,047,203	121,047,203	49,834,759	49,834,759				71,212,444	0	0	0	0
2,153,260,000	2,153,260,000	118,573,422	118,573,422				2,034,686,578	0	0	0	0
1,384,744,684	1,384,744,684	-26,174,417	-26,174,417				1,410,919,101	0	0	0	0
65,782,438	65,782,438	598,397	598,397				65,184,041	0	0	0	0
2,623,762,118	2,623,762,118	50,715,759	50,715,759				2,573,046,359	0	0	0	0
1,334,005,856	1,334,005,856	-1,611,217	-1,611,217				1,335,617,073	0	0	0	0
198,627,135	198,627,135	165,590,249	165,590,249				33,036,886	0	0	0	0
1,966,962,120	1,966,962,120	33,607,007	33,607,007				1,933,355,113	0	0	0	0
20,189,206	20,189,206	-19,220	-19,220				20,208,426	0	0	0	0
104,045,473	104,045,473	22,984,161	22,984,161				81,061,312	0	0	0	0
241,438,235	241,438,235	-157,819	-157,819				241,596,054	0	0	0	0
17,288,315	17,288,315	-12,459	-12,459				17,300,774	0	0	0	0
2	2	0	0				2	0	0	0	0
84,722,821	84,722,821	-48,293	-48,293				84,771,114	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
113,331	113,331	-18,064	-18,064				131,395	0	0	0	0
21,686,563	21,686,563	0	0				21,686,563	0	0	0	0
298,191,727	298,191,727	-197,015	-197,015				298,388,742	0	0	0	0
6,034,854	0	-3,661	0				0	0	0	0	6,038,515
233,597,150	233,597,150	-246,203,915	-246,203,915				479,801,065	0	0	0	0
1,444,429,555	1,444,429,555	27,982,584	27,982,584				1,416,446,971	0	0	0	0
192,035,974	192,035,974	-400,736,609	-400,736,609				592,772,583	0	0	0	0
1,009,921,928	1,009,921,928	-585,031	-585,031				1,010,506,959	0	0	0	0
0	0	0	0				0	0	0	0	0
3,049,777	0	456	0				0	0	0	0	3,049,321
64,590,758	56,965,091	61,312,472	56,965,091				0	0	0	0	3,278,286
97,065,972	97,065,972	-51,304	-51,304				97,117,276	0	0	0	0
10,622,199	6,956,211	21,689	-9,443				6,965,654	0	0	0	3,634,856
1	1	0	0				1	0	0	0	0
4,468,255	4,468,255	-2,857	-2,857				4,471,112	0	0	0	0
990,600,000	990,600,000	8,073,778	8,073,778				982,526,222	0	0	0	0
3,538,797,600	3,538,797,600	640,209	640,209				3,538,157,391	0	0	0	0
50,120	50,120	0	0				50,120	0	0	0	0
480,227,638	480,227,638	-253,286	-253,286				480,480,924	0	0	0	0
5,532,043	5,532,043	-9,097	-9,097				5,541,140	0	0	0	0
65,419,502	65,419,502	-54,665	-54,665				65,474,167	0	0	0	0
297,649,408	297,649,408	198,972,329	198,972,329				98,677,079	0	0	0	0
96,925,142	96,925,142	-55,493	-55,493				96,980,635	0	0	0	0
99,931,222	99,931,222	-1,096,334	-1,096,334				101,027,556	0	0	0	0
155,648,974	155,648,974	-735,229	-735,229				156,384,203	0	0	0	0
31,465,225	31,465,225	-6,666	-6,666				31,471,891	0	0	0	0
3,555,080,427	3,555,080,427	39,962,658	39,962,658				3,515,117,769	0	0	0	0
65,109,833	65,109,833	-2,311,495	-2,311,495				67,421,328	0	0	0	0
12,259,866	12,259,866	-3,185	-3,185				12,263,051	0	0	0	0
4,840,278	4,840,278	7,858	7,858				4,832,420	0	0	0	0
1,758,455	1,758,455	127	127				1,758,328	0	0	0	0
5,388,972	5,388,972	8,880	8,880				5,380,092	0	0	0	0
403,502,328	403,502,328	-135,998	-135,998				403,638,326	0	0	0	0
190,752,160	190,752,160	28,929	28,929				190,723,231	0	0	0	0
108,322,130	108,322,130	-116,917	-116,917				108,439,047	0	0	0	0
465,765,127	465,765,127	250,827,330	250,827,330				214,937,797	0	0	0	0
7,830,853	7,830,853	-4,628	-4,628				7,835,481	0	0	0	0
13,419,403	13,419,403	-15,553	-15,553				13,434,956	0	0	0	0
74,509,261	74,509,261	18,263,963	18,263,963				56,245,298	0	0	0	0
704,059,083	704,059,083	559,197,366	559,197,366				144,861,717	0	0	0	0
16,038,118	16,038,118	-17,767,882	-17,767,882				33,806,000	0	0	0	0
-4,420,153	-4,420,153	-730,979	-730,979				-3,689,174	0	0	0	0
57,750,146	57,750,146	-34,482	-34,482				57,784,628	0	0	0	0
6,131,957	6,131,957	-7,375	-7,375				6,139,332	0	0	0	0
356,148,792	356,148,792	-236,423	-236,423				356,385,215	0	0	0	0
155,828,677	155,828,677	-163,369	-163,369				155,992,046	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
32,995,576	32,995,576	-21,686	-21,686				33,017,262	0	0	0	0
25,297,499	25,297,499	-31,600	-31,600				25,329,099	0	0	0	0
25,930,791	25,930,791	-18,587	-18,587				25,949,378	0	0	0	0
670,173,453	670,173,453	-4,329,232	-4,329,232				674,502,685	0	0	0	0
184,300,000	184,300,000	5,434,172	5,434,172				178,865,828	0	0	0	0
0	0	0	0				0	0	0	0	0
2,102,240,000	2,102,240,000	-15,519,887	-15,519,887				2,117,759,887	0	0	0	0
48,015,428	48,015,428	546,835	546,835				47,468,593	0	0	0	0
233,614,541	233,614,541	-234,936	-234,936				233,849,477	0	0	0	0
20,068,867	20,068,867	-20,183	-20,183				20,089,050	0	0	0	0
10,028,528	10,028,528	114,212	114,212				9,914,316	0	0	0	0
170,813,511	170,813,511	0	0				170,813,511	0	0	0	0
76,260,883	76,260,883	-442,927	-442,927				76,703,810	0	0	0	0
17,744,963	17,744,963	0	0				17,744,963	0	0	0	0
39,262,024	39,262,024	0	0				39,262,024	0	0	0	0
8,423,948	8,423,948	0	0				8,423,948	0	0	0	0
18,640,469	18,640,469	1,300	1,300				18,639,169	0	0	0	0
419,530,839	419,530,839	-1,487,710	-1,487,710				421,018,549	0	0	0	0
77,133,562	77,133,562	0	0				77,133,562	0	0	0	0
306,548,333	306,548,333	-3,545,374	-3,545,374				310,093,707	0	0	0	0
8,235,652	8,235,652	0	0				8,235,652	0	0	0	0
179,158,635	179,158,635	0	0				179,158,635	0	0	0	0
1,208,241,911	1,208,241,911	1,192,339	1,192,339				1,207,049,572	0	0	0	0
7,724,515	7,724,515	0	0				7,724,515	0	0	0	0
972,176,345	972,176,345	-4,480,334	-4,480,334				976,656,679	0	0	0	0
393,086,240	393,086,240	0	0				393,086,240	0	0	0	0
35,993,787	35,993,787	-647,905	-647,905				36,641,692	0	0	0	0
40,186,253	40,186,253	0	0				40,186,253	0	0	0	0
35,819,282	35,819,282	0	0				35,819,282	0	0	0	0
429,005,490	429,005,490	0	0				429,005,490	0	0	0	0
277,259,513	277,259,513	0	0				277,259,513	0	0	0	0
191,983,471	191,983,471	0	0				191,983,471	0	0	0	0
4,005,587	4,005,587	0	0				4,005,587	0	0	0	0
55,369,535	55,369,535	-24,099	-24,099				55,393,634	0	0	0	0
51,591,861	0	-28,112	0				0	0	0	0	51,619,973
88,621,021	88,621,021	0	0				88,621,021	0	0	0	0
207,045,800	207,045,800	0	0				207,045,800	0	0	0	0
6,581,250	6,581,250	0	0				6,581,250	0	0	0	0
155,401,544	155,401,544	0	0				155,401,544	0	0	0	0
152,026,266	152,026,266	-1,185,105	-1,185,105				153,211,371	0	0	0	0
34,243,000	34,243,000	0	0				34,243,000	0	0	0	0
11,675,923	11,675,923	0	0				11,675,923	0	0	0	0
123,455,987	123,455,987	0	0				123,455,987	0	0	0	0
12,675,016	12,675,016	0	0				12,675,016	0	0	0	0
438,455,654	438,455,654	0	0				438,455,654	0	0	0	0
153,995,039	153,995,039	0	0				153,995,039	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
17,910,721	17,910,721	0	0				17,910,721	0	0	0	0
22,633,621	22,633,621	0	0				22,633,621	0	0	0	0
432,920,219	432,920,219	-58,900	-58,900				432,979,119	0	0	0	0
166,595,912	166,595,912	0	0				166,595,912	0	0	0	0
137,174,582	137,174,582	69,598	69,598				137,104,984	0	0	0	0
6,776,995	6,776,995	0	0				6,776,995	0	0	0	0
85,798,048	85,798,048	0	0				85,798,048	0	0	0	0
39,089,951	39,089,951	-4,438,683	-4,438,683				43,528,634	0	0	0	0
124,812,490	124,812,490	0	0				124,812,490	0	0	0	0
14,338,685	14,338,685	0	0				14,338,685	0	0	0	0
174,222,614	174,222,614	0	0				174,222,614	0	0	0	0
103,871,068	103,871,068	0	0				103,871,068	0	0	0	0
50,958,002	50,958,002	0	0				50,958,002	0	0	0	0
194,396,607	194,396,607	-36,448	-36,448				194,433,055	0	0	0	0
1,392,462	1,392,462	0	0				1,392,462	0	0	0	0
108,681	108,681	0	0				108,681	0	0	0	0
7,740,000	7,740,000	1,841	1,841				7,738,159	0	0	0	0
43,108,055	43,108,055	-201,573	-201,573				43,309,628	0	0	0	0
28,137,282	28,137,282	0	0				28,137,282	0	0	0	0
0	0	-42,378,740	-42,378,740				42,378,740	0	0	0	0
20,226,534	20,226,534	0	0				20,226,534	0	0	0	0
33,159,640	33,159,640	0	0				33,159,640	0	0	0	0
111,144,569	111,144,569	0	0				111,144,569	0	0	0	0
158,067,056	158,067,056	0	0				158,067,056	0	0	0	0
24,278,034	24,278,034	22,101	22,101				24,255,933	0	0	0	0
8,016,139	8,016,139	0	0				8,016,139	0	0	0	0
2,131,104	2,131,104	0	0				2,131,104	0	0	0	0
48,899,878	48,899,878	0	0				48,899,878	0	0	0	0
29,472,898	29,472,898	0	0				29,472,898	0	0	0	0
6,968,640	6,968,640	0	0				6,968,640	0	0	0	0
705,123,689	705,123,689	246,192,717	246,192,717				458,930,972	0	0	0	0
166,724,029	166,724,029	0	0				166,724,029	0	0	0	0
386,600,000	386,600,000	610,000	610,000				0	0	0	385,990,000	0
62,766,702	62,766,702	2,766,702	2,766,702				0	0	0	60,000,000	0
89,801,883	0	6,292,330	0				0	0	0	0	0
2,603,893	2,603,893	1,897,229	1,897,229				0	0	706,664	0	0
2,932,029,650	2,932,029,650	-231,801,864	-231,801,864				3,163,831,514	0	0	0	0
10,356,524	10,356,524	-3,592	-3,592				15,556,386	-5,196,270	0	0	0
27,269,000	0	-811,728	0				0	0	0	0	0
750,000	750,000	0	0				750,000	0	0	0	0
5,643,800	5,643,800	0	0				5,643,800	0	0	0	0
10,254,878	10,254,878	-5,689	-5,689				10,260,567	0	0	0	0
9,182,701	9,182,701	-4,599	-4,599				9,187,300	0	0	0	0
44,033,274	44,033,274	11,710,979	11,710,979				32,322,295	0	0	0	0
192,840	192,840	35,651	35,651				157,189	0	0	0	0
206,815,059	204,284,331	2,083,874	-446,854				204,731,185	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
24,371,992	24,371,992	-11,899	-11,899				24,383,891	0	0	0	0
25,932,142	0	-7,124	0				0	0	0	0	25,939,266
98,451,425	98,451,425	-49,000	-49,000				98,500,425	0	0	0	0
509,847,663	509,847,663	253,619,210	253,619,210				256,228,453	0	0	0	0
1,529,542,988	1,529,542,988	760,857,627	760,857,627				768,685,361	0	0	0	0
755,260,492	755,260,492	96,519,683	96,519,683				327,948,436	0	0	330,792,373	0
938	938	276	276				662	0	0	0	0
84,677	84,677	152	152				84,525	0	0	0	0
3,415,097	3,415,097	-3,973	-3,973				3,419,070	0	0	0	0
6,000,000	6,000,000	0	0				6,000,000	0	0	0	0
2,573,769	2,573,769	-4,967	-4,967				2,578,736	0	0	0	0
60,422,218	60,422,218	249,918	249,918				60,172,300	0	0	0	0
3,298,839	3,298,839	-2,984	-2,984				3,301,823	0	0	0	0
215,382,483	145,905,793	-8,289,313	-358,759				146,264,552	0	0	0	77,406,869
6,576,677	6,576,423	-1,649,019	-1,648,968				8,225,391	0	0	0	305
77,469,607	77,469,607	31,959,083	31,959,083				45,510,524	0	0	0	0
24,115,884	24,115,884	-32,021	-32,021				24,147,905	0	0	0	0
11	11	0	0				11	0	0	0	0
571,914,643	457,043,418	-9,607,344	334,231				456,709,187	0	0	0	124,812,800
29,898	29,898	-2,602	-2,602				32,500	0	0	0	0
39,581,435	1,796,644	-67,633	3,092				1,793,552	0	0	0	37,855,516
16,221,225	16,221,225	-8,950	-8,950				16,230,175	0	0	0	0
112,740,796	71,143,698	21,703,420	9,502,289				61,641,409	0	0	0	29,395,967
16,950	16,950	-14	-14				16,964	0	0	0	0
30,583	30,583	-6,115	-6,115				36,698	0	0	0	0
20	20	0	0				20	0	0	0	0
945,383	945,383	-4,162	-4,162				949,545	0	0	0	0
272,109,050	260,208,600	3,055,632	3,043,718				257,164,882	0	0	0	11,888,536
128,255,068	124,579,664	-53,325	-49,047				124,628,711	0	0	0	3,679,682
365,751,590	365,751,590	-14,809,297	-14,809,297				380,560,887	0	0	0	0
196,009,761	196,009,761	2,078,557	2,078,557				193,931,204	0	0	0	0
0	0	-2,064,328	-2,064,328				0	0	2,064,328	0	0
18,967,724	18,967,724	-34,101	-34,101				19,001,825	0	0	0	0
396,351,716	396,351,716	-125,374	-125,374				396,477,090	0	0	0	0
26,337	26,337	10	10				26,327	0	0	0	0
27,514	27,514	-22	-22				27,536	0	0	0	0
293,968	293,968	27	27				293,941	0	0	0	0
333,085	333,085	-184	-184				333,269	0	0	0	0
256,698,006	256,698,006	-1,118,584	-1,118,584				257,816,590	0	0	0	0
44	44	0	0				44	0	0	0	0
721,119,480	721,119,480	-2,936,676	-2,936,676				724,056,156	0	0	0	0
3,241,978	3,241,978	-16,199	-16,199				3,258,177	0	0	0	0
34,858,015	34,858,015	-78,118	-78,118				34,936,133	0	0	0	0
8,852,013	8,852,013	-10,046,306	-10,046,306				18,898,319	0	0	0	0
288,179,388	288,179,388	32,463,694	32,463,694				255,715,694	0	0	0	0
0	0	0	0				0	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
67,145,014	67,145,014	4,786,313	4,786,313				62,358,701	0	0	0	0
5,276	0	-596	0				0	0	0	0	5,872
40,949,747	40,949,747	-91,546	-91,546				41,041,293	0	0	0	0
959	959	-2	-2				961	0	0	0	0
887,578,712	887,578,712	661,942,775	661,942,775				225,635,937	0	0	0	0
39,737,356	39,737,356	-113,407	-113,407				39,850,763	0	0	0	0
268,376,757	268,376,757	-1,608,683	-1,608,683				269,985,440	0	0	0	0
0	0	0	0				0	0	0	0	0
82,391	82,391	1,683	1,683				80,708	0	0	0	0
57,695,028	57,695,028	-102,264	-102,264				57,797,292	0	0	0	0
41,942,827	41,942,827	-66,750	-66,750				42,009,577	0	0	0	0
281,916,199	281,916,199	-221,156	-221,156				282,137,355	0	0	0	0
13,397,673	13,397,673	-5,947	-5,947				13,403,620	0	0	0	0
246,469,471	246,469,471	25,794,809	25,794,809				220,674,662	0	0	0	0
621,110,731	621,110,731	17,511,873	17,511,873				603,598,858	0	0	0	0
983,398,240	983,398,240	75,323,548	75,323,548				908,074,692	0	0	0	0
10,559,536	1,698,481	0	0				0	0	0	1,698,481	0
3,371,584	3,371,584	0	0				3,371,584	0	0	0	0
48,427,595	48,427,595	0	0				48,427,595	0	0	0	0
12,500,000	12,500,000	0	0				12,500,000	0	0	0	0
1,547,163	1,547,163	-2,815	-2,815				1,549,978	0	0	0	0
8	0	-1	0				0	0	0	0	9
90,471	90,471	2,004	2,004				88,467	0	0	0	0
3,967,291	3,967,291	3,839	3,839				3,963,452	0	0	0	0
180,031,792	0	49,586	0				0	0	0	0	179,982,206
0	0	0	0				0	0	0	0	0
84,589,734	84,589,734	-230,017	-230,017				84,819,751	0	0	0	0
20,581	20,581	-50	-50				20,631	0	0	0	0
0	0	0	0				0	0	0	0	0
6,657,299	6,657,299	-5,575	-5,575				6,662,874	0	0	0	0
41,025	41,025	-26	-26				41,051	0	0	0	0
15,471,529	0	-7,102	0				0	0	0	0	0
16,875,449	0	-23,050,074	0				0	0	0	0	39,925,523
3,949	3,949	-1	-1				3,950	0	0	0	0
602,828,068	602,828,068	87,644,807	87,644,807				515,183,261	0	0	0	0
3,023,121	3,023,121	537,958	537,958				2,485,163	0	0	0	0
1,525,547	1,525,547	587	587				1,524,960	0	0	0	0
29,201,325	29,201,325	-6,618,332	-6,618,332				35,819,657	0	0	0	0
61,234,768	61,234,768	3,581	3,581				61,231,187	0	0	0	0
4,764,627	4,764,627	666,770	666,770				4,097,857	0	0	0	0
189,908	189,908	0	0				189,908	0	0	0	0
2,785,307	2,785,307	0	0				2,785,307	0	0	0	0
12	12	0	0				12	0	0	0	0
2	2	0	0				2	0	0	0	0
67,627,509	67,627,509	-21,116	-21,116				67,648,625	0	0	0	0
3	3	0	0				3	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
17	17	0	0				17	0	0	0	0
749,508,650	749,508,650	-266,674	-266,674				749,775,324	0	0	0	0
669,808	669,808	-2,470	-2,470				672,278	0	0	0	0
30,794,389	15,871,712	-30,620	-10,518				15,882,230	0	0	0	14,942,779
0	0	0	0				0	0	0	0	0
1,528,087	1,528,087	275,831	275,831				1,252,256	0	0	0	0
312,226,580	312,226,580	-519,137	-519,137				312,745,717	0	0	0	0
346,745,810	346,745,810	-13,110,403	-13,110,403				359,856,213	0	0	0	0
320,433,975	320,433,975	-93,672	-93,672				320,527,647	0	0	0	0
67,133,076	67,133,076	-2,450,991	-2,450,991				69,584,067	0	0	0	0
2,230,561	2,230,561	1,030	1,030				2,229,531	0	0	0	0
33,285	33,285	4,979	4,979				28,306	0	0	0	0
1,183,553,261	1,074,324,019	167,053,384	167,647,540				752,443,401	0	0	154,233,078	0
8,719,858	8,719,858	-61,455	-61,455				0	0	0	8,781,313	0
733,007,413	733,007,413	-57,950,466	-57,950,466				790,957,879	0	0	0	0
506,592,339	506,592,339	93,356,201	93,356,201				413,236,138	0	0	0	0
646,599,112	646,599,112	-1,091,074,083	-1,091,074,083				1,737,673,195	0	0	0	0
1,194,792,565	1,194,792,565	66,424,878	66,424,878				1,128,367,687	0	0	0	0
181,185,493	181,185,493	31,011,280	31,011,280				150,174,213	0	0	0	0
22,157,453	22,157,453	-14,327	-14,327				22,171,780	0	0	0	0
11,731,467	11,731,467	-718,287	-718,287				12,449,754	0	0	0	0
7,176,224	7,176,224	38,210	38,210				7,138,014	0	0	0	0
255,872,741	255,872,741	3,001,725	3,001,725				252,871,016	0	0	0	0
2,814,181	2,814,181	-135	-135				2,814,316	0	0	0	0
16,362,873	16,362,873	141,194	141,194				16,221,679	0	0	0	0
17,816,165	17,816,165	486,647	486,647				17,329,518	0	0	0	0
18,280,004	18,280,004	-19,825	-19,825				18,299,829	0	0	0	0
51,590,314	51,590,314	0	0				51,590,314	0	0	0	0
309,066,910	309,066,910	110,188,568	110,188,568				198,878,342	0	0	0	0
238,126,656	238,126,656	-1,565,240	-1,565,240				239,691,896	0	0	0	0
253,622,619	253,622,619	337,233	337,233				253,285,386	0	0	0	0
207,194,472	207,194,472	-3,149,431	-3,149,431				210,343,903	0	0	0	0
5,081,558	5,081,558	130,480	130,480				4,951,078	0	0	0	0
40,537,911	40,537,911	-1,346,547	-1,346,547				41,884,458	0	0	0	0
256,565,167	256,565,167	27,984,406	27,984,406				228,580,761	0	0	0	0
4,442,737	4,442,737	-13,541	-13,541				4,456,278	0	0	0	0
380,711	380,711	-18	-18				380,729	0	0	0	0
257	257	-26	-26				283	0	0	0	0
59,029	59,029	58	58				58,971	0	0	0	0
4,327	4,327	-448	-448				4,775	0	0	0	0
2	2	0	0				2	0	0	0	0
1,024,569	1,024,569	968,690	968,690				55,879	0	0	0	0
7,673,207	7,673,207	644,479	644,479				7,028,728	0	0	0	1
20,983,265	20,983,265	-9,389	-9,389				20,992,654	0	0	0	0
1,765,501	1,765,501	-4,334	-4,334				1,769,835	0	0	0	0
3,717,120	3,717,120	-1,027,299	-1,027,299				4,744,419	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,346,794	1,346,794	174,952	174,952				1,171,842	0	0	0	0
35,660,067	35,660,067	0	0				35,660,067	0	0	0	0
4,345,688	4,345,688	-3,217	-3,217				4,348,905	0	0	0	0
4,127,730	4,127,730	-15,007	-15,007				4,142,737	0	0	0	0
1	1	0	0				1	0	0	0	0
7,603	7,603	161	161				7,442	0	0	0	0
18,607,406	18,607,406	97,575	97,575				18,509,831	0	0	0	0
610,875	610,875	-3,375	-3,375				614,250	0	0	0	0
208,997	208,997	0	0				208,997	0	0	0	0
530,066	530,066	-524	-524				530,590	0	0	0	0
18,932,241	18,932,241	4,321,692	4,321,692				14,610,549	0	0	0	0
2,890	2,890	0	0				2,890	0	0	0	0
21,186,486	21,186,486	-11,499	-11,499				21,197,985	0	0	0	0
1,690,334	1,690,334	-9,097	-9,097				1,699,431	0	0	0	0
116,642,825	116,642,825	431,930	431,930				116,210,895	0	0	0	0
352,883,017	352,883,017	-546,848,421	-546,848,421				899,731,420	0	18	0	0
100,608,652	0	-35,755	0				0	0	0	0	100,644,407
34,567,290	34,567,290	-1,094,223	-1,094,223				35,661,513	0	0	0	0
73,725,720	73,725,720	-41,785	-41,785				73,767,505	0	0	0	0
30,069	30,069	-245	-245				30,314	0	0	0	0
2	2	0	0				2	0	0	0	0
267	267	0	0				267	0	0	0	0
84,809	84,809	78,102	78,102				6,707	0	0	0	0
-667,676	-667,676	-667,658	-667,658				0	0	-18	0	0
106,900	106,900	-1,236	-1,236				108,136	0	0	0	0
29,115,709	29,115,709	386,296	386,296				28,729,413	0	0	0	0
262,351	262,351	-835	-835				263,186	0	0	0	0
1,200,351	1,200,351	25,889	25,889				1,174,462	0	0	0	0
525,595,154	525,595,154	-447,272	-447,272				526,042,426	0	0	0	0
3,852	3,852	-12	-12				3,864	0	0	0	0
68,642,742	68,642,742	-5,849,734	-5,849,734				74,492,476	0	0	0	0
15,342,735	15,342,727	-168,748	-168,743				15,511,470	0	0	0	13
23,874,436	23,874,436	0	0				23,874,436	0	0	0	0
1,025,708,884	1,025,708,884	-16,928,337	-16,928,337				1,042,637,221	0	0	0	0
904,164	904,164	-20,558	-20,558				924,722	0	0	0	0
23,603,137	23,603,137	61,724	61,724				23,541,413	0	0	0	0
16,367,415	16,367,415	-368,463	-368,463				16,735,878	0	0	0	0
44,395,215	44,395,215	42,286	42,286				44,352,929	0	0	0	0
591,739,358	591,739,358	432,718,082	432,718,082				159,021,276	0	0	0	0
1,621,281,576	1,621,281,576	-33,989,892	-33,989,892				1,655,271,468	0	0	0	0
397,578,931	397,578,931	-48,921,579	-48,921,579				446,500,510	0	0	0	0
3,392,629	3,392,629	-9,080	-9,080				3,401,709	0	0	0	0
107,055	107,055	-102	-102				107,157	0	0	0	0
98,194	98,194	-84	-84				98,278	0	0	0	0
15,741,782	15,741,782	-616,145	-616,145				16,357,927	0	0	0	0
604,000,311	604,000,311	-196,026	-196,026				604,196,337	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	-1,163,132,135	0				0	0	0	0	1,163,132,135
4,736,379,425	4,736,379,425	-64,257,380	-64,257,380				4,800,636,805	0	0	0	0
60,856,549	60,856,549	-2,336,028	-2,336,028				63,192,577	0	0	0	0
156,174,924	156,174,924	-111,879	-111,879				156,286,803	0	0	0	0
162,726,000	162,726,000	0	0				162,726,000	0	0	0	0
68,939,765	68,939,765	-10,278,456	-10,278,456				79,218,221	0	0	0	0
1,808,510	1,808,510	-12,759	-12,759				1,821,269	0	0	0	0
35,862,817	35,862,817	19,856,036	19,856,036				16,006,781	0	0	0	0
35,104	35,104	-38,047	-38,047				73,151	0	0	0	0
18,275,537	18,275,537	6,293,374	6,293,374				11,982,163	0	0	0	0
70,875,250	70,875,250	2,431,522	2,431,522				68,443,728	0	0	0	0
3,550,238	3,550,238	6,400	6,400				3,543,838	0	0	0	0
1,713,540	1,713,540	-1,253	-1,253				1,714,793	0	0	0	0
175,225	175,225	-21	-21				175,246	0	0	0	0
464,467,895	464,467,895	-54,713,207	-54,713,207				519,181,102	0	0	0	0
3,392,338	3,392,338	-7,375	-7,375				3,399,713	0	0	0	0
31,124	31,124	-10	-10				31,134	0	0	0	0
88,362,268	88,362,268	4,608,169	4,608,169				83,754,099	0	0	0	0
434,769,602	434,769,602	-7,489,422	-7,489,422				442,259,024	0	0	0	0
2	2	0	0				2	0	0	0	0
127,458,998	127,458,998	1,026,917	1,026,917				126,432,081	0	0	0	0
73,475	73,475	59	59				73,416	0	0	0	0
38,532,208	38,532,208	9,985,213	9,985,213				28,546,995	0	0	0	0
1,986,583	1,986,583	-3,720	-3,720				1,990,303	0	0	0	0
218,151	218,151	337	337				217,814	0	0	0	0
10,925	10,925	0	0				10,925	0	0	0	0
414,958,456	414,958,456	6,636,983	6,636,983				408,321,473	0	0	0	0
3,768,467	3,768,467	-5,261	-5,261				3,773,728	0	0	0	0
11,972,602	11,972,602	-22,766	-22,766				11,995,368	0	0	0	0
444,112,549	444,112,549	-246,209	-246,209				444,358,758	0	0	0	0
695,479	695,479	3,671	3,671				691,808	0	0	0	0
1,078,001	1,078,001	-77,261	-77,261				1,155,262	0	0	0	0
14,608,193	14,608,193	-628	-628				14,608,821	0	0	0	0
1,790,559	1,790,559	12,596	12,596				1,777,963	0	0	0	0
115,807,085	115,807,085	-2,743	-2,743				115,809,828	0	0	0	0
149,430,288	149,430,288	-4,751,939	-4,751,939				154,182,227	0	0	0	0
4,355,362	4,355,362	0	0				4,355,362	0	0	0	0
210,917	210,917	-1,375	-1,375				212,292	0	0	0	0
15,500,077	15,500,077	0	0				15,500,077	0	0	0	0
133,517,058	133,517,058	-25,699,839	-25,699,839				159,216,897	0	0	0	0
366,405,865	366,405,865	-4,197,408	-4,197,408				370,219,685	0	383,588	0	0
3,088	3,088	0	0				3,088	0	0	0	0
55,251,973	55,251,973	-533,616	-36,780				55,288,753	0	0	0	496,836
1,822	1,822	-2	-2				1,824	0	0	0	0
210,221,645	210,221,645	5,143,827	5,143,827				205,077,818	0	0	0	0
509,064,228	509,064,228	-32,957,636	-32,957,636				542,021,864	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
10,170,302	10,170,302	-10,247	-10,247				10,180,549	0	0	0	0
37,442,360	37,442,360	25,045,474	25,045,474				12,396,886	0	0	0	0
168,250,204	168,250,204	90,113,007	90,113,007				57,285,791	0	20,851,407	0	0
254,295,605	254,295,605	9,071,924	9,071,924				245,223,680	0	1	0	0
430,459,344	430,459,344	-19,110,072	-19,110,072				449,569,416	0	0	0	0
91,445,818	91,445,818	634,189	634,189				90,811,629	0	0	0	0
1	1	0	0				1	0	0	0	0
772,595,298	772,595,298	-29,336,675	-29,336,675				801,931,973	0	0	0	0
106,579,349	106,579,349	-6,872,937	-6,872,937				113,452,286	0	0	0	0
42,379,066	42,379,066	854,637	854,637				41,524,429	0	0	0	0
124,539,698	124,539,698	17,702,690	17,702,690				106,837,008	0	0	0	0
352,557,983	352,557,983	-2,327,248	-2,327,248				354,885,231	0	0	0	0
384,643,690	384,643,690	-25,147,604	-25,147,604				409,791,294	0	0	0	0
56,881,507	56,881,507	-52,099	-52,099				56,933,606	0	0	0	0
2,915,737	2,915,737	-32,471	-32,471				2,948,208	0	0	0	0
229,530,337	229,530,337	-3,863,166	-3,863,166				233,393,503	0	0	0	0
33,402,323	33,402,323	-82,181	-82,181				33,484,504	0	0	0	0
0	0	0	0				0	0	0	0	0
12,503	12,503	-1	-1				12,504	0	0	0	0
213,232,013	213,232,013	2,064,864	2,064,864				211,167,149	0	0	0	0
72,200,310	72,200,310	354,312	354,312				71,845,998	0	0	0	0
259,718,283	259,718,283	-8,543,114	-8,543,114				268,261,397	0	0	0	0
374	374	-39	-39				413	0	0	0	0
135,874,980	135,874,980	-3,043,078	-3,043,078				138,918,058	0	0	0	0
35,060,056	35,060,056	-838,625	-838,625				35,898,681	0	0	0	0
270,528,952	270,528,952	-18,528,613	-18,528,613				289,057,565	0	0	0	0
24,580,935	24,580,935	-98,295	-98,295				24,679,230	0	0	0	0
919	919	1	1				918	0	0	0	0
76,793,266	76,793,266	76,793,065	76,793,065				201	0	0	0	0
3,403	3,403	0	0				3,403	0	0	0	0
2,466,915	2,466,915	3,608	3,608				2,463,307	0	0	0	0
100	100	0	0				100	0	0	0	0
71,839,627	71,839,627	-5,074,423	-5,074,423				76,914,050	0	0	0	0
19,100,389	19,100,389	255,486	255,486				18,844,903	0	0	0	0
135,118,047	35,146,798	-80,181,036	-73,718,906				108,865,704	0	0	0	106,433,379
39,984,355	39,984,355	196,917	196,917				39,787,438	0	0	0	0
0	0	0	0				0	0	0	0	0
292,253,351	292,253,351	6,980,109	6,980,109				285,273,242	0	0	0	0
3	3	0	0				3	0	0	0	0
245,281,186	245,281,186	144,214,346	144,214,346				101,066,840	0	0	0	0
2,281,683	2,281,683	-1,327	-1,327				2,282,909	0	100	0	0
186,698,667	186,698,667	-1,312,975	-1,312,975				188,011,642	0	0	0	0
12,829	12,829	-1,327	-1,327				14,156	0	0	0	0
11	11	0	0				11	0	0	0	0
640,624	640,624	-4,601	-4,601				645,225	0	0	0	0
200	200	0	0				200	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
651,045	651,045	-1,776	-1,776				652,821	0	0	0	0
57,997	57,997	-12,366	-12,366				70,363	0	0	0	0
66	66	-8	-8				74	0	0	0	0
47,718,243	47,718,243	60,367	60,367				47,657,876	0	0	0	0
9,227,719	9,227,719	9,227,719	9,227,719				0	0	0	0	0
1,955,631,205	1,955,629,845	115,578,672	115,717,987				1,839,911,858	0	0	0	140,676
9,641,734	9,641,734	46,652	46,652				9,595,082	0	0	0	0
194,911,950	194,911,950	44,221,773	44,221,773				150,690,177	0	0	0	0
504,722	504,722	-37,145	-37,145				541,867	0	0	0	0
253,989,653	253,989,653	172,467,733	172,467,733				81,521,920	0	0	0	0
16,506,512	16,506,512	-170,220	-170,220				16,676,732	0	0	0	0
17,372,903	17,372,903	-62,145	-62,145				17,435,048	0	0	0	0
34,933,882	34,933,882	-714,305	-714,305				35,648,187	0	0	0	0
328,725,023	307,314,426	-3,022,983	-12,176,416				319,490,842	0	0	0	12,257,164
0	0	0	0				0	0	0	0	0
654,106,848	654,106,848	805,269	805,269				653,301,579	0	0	0	0
48,463,631	48,463,631	-143,681	-143,681				48,607,312	0	0	0	0
8,196	8,194	0	0				8,194	0	0	0	2
135,712,609	135,712,609	-251,165	-251,165				135,963,774	0	0	0	0
163,918,274	163,918,274	-104,752,214	-104,752,214				268,670,488	0	0	0	0
1,437	1,437	-149	-149				1,586	0	0	0	0
218,247	218,247	596	596				217,651	0	0	0	0
2,506,941	2,506,941	-6,104	-6,104				2,513,045	0	0	0	0
49,540,997	49,540,997	26,916,557	26,916,557				22,624,440	0	0	0	0
2,152,252	2,152,252	632,252	632,252				1,520,000	0	0	0	0
18,010,647	18,010,647	9,936,577	9,936,577				8,074,070	0	0	0	0
15,519,436	15,519,436	-18,033	-18,033				15,537,469	0	0	0	0
249,701,201	249,701,201	73,355,046	73,355,046				176,346,155	0	0	0	0
693,549,136	693,549,136	423,194,569	423,194,569				270,354,567	0	0	0	0
1,422,500	1,422,500	-846	-846				1,423,346	0	0	0	0
875,765,121	875,765,121	242,892,137	242,892,137				632,872,984	0	0	0	0
175,540,969	175,540,969	-15,328,558	-15,328,558				190,869,527	0	0	0	0
294,374,593	294,374,593	241,750,904	241,750,904				52,623,689	0	0	0	0
2,597,284	2,597,284	1,468	1,468				2,595,816	0	0	0	0
8,021,379	8,021,379	6,504	6,504				8,014,875	0	0	0	0
2,191,473,038	2,191,473,038	616,699,361	616,699,361				1,574,773,677	0	0	0	0
198,915	198,915	365	365				198,550	0	0	0	0
51	51	0	0				51	0	0	0	0
1,500,000	1,500,000	0	0				1,500,000	0	0	0	0
160,735,194	0	-82,828	0				0	0	0	0	160,818,022
90,597	0	-45	0				0	0	0	0	90,642
123,608,679	123,608,679	2,371,969	2,371,969				121,236,710	0	0	0	0
272,240,964	0	16,429,479	0				0	0	0	0	255,811,485
10,074,202	10,074,202	-7,768	-7,768				10,081,970	0	0	0	0
20,777,998	0	-10,879	0				0	0	0	0	20,788,877
413,649	413,649	-200	-200				413,849	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
4,597,666	4,597,666	-2,220	-2,220				4,599,886	0	0	0	0
1,735,114	0	-1,340	0				0	0	0	0	1,736,454
29,956,864	29,956,864	-15,707	-15,707				29,972,571	0	0	0	0
56,564,223	56,564,223	-22,641	-22,641				56,586,864	0	0	0	0
3,022,656	0	353,819	0				0	0	0	0	2,668,837
7,786,286	7,786,286	0	0				7,786,286	0	0	0	0
1	1	0	0				1	0	0	0	0
4,927,032	4,927,032	-82,661	-82,661				5,009,693	0	0	0	0
12,500,000	12,500,000	0	0				12,500,000	0	0	0	0
600,550,521	600,550,521	-320,563	-320,563				600,871,084	0	0	0	0
646,333	646,333	0	0				646,333	0	0	0	0
5,115,526	5,115,526	-2,696	-2,696				5,118,222	0	0	0	0
916,313	916,313	0	0				916,313	0	0	0	0
1	1	0	0				1	0	0	0	0
81,650,499	30,081,968	-20,435,060	-26,614,144				0	0	0	56,696,112	0
52,396,855	52,396,855	-16,256	-16,256				52,413,111	0	0	0	0
75,016,104	75,016,104	-16,104	-16,104				75,032,208	0	0	0	0
17,127,496	17,127,496	-3,912	-3,912				17,131,408	0	0	0	0
4,511,423	4,511,423	297,377	297,377				4,214,046	0	0	0	0
2	2	0	0				2	0	0	0	0
895,879	895,879	0	0				895,879	0	0	0	0
2,017,111,267	2,012,091,882	-41,784,031	-41,806,709				2,115,674,146	-105,123,006	1,283,729	42,063,721	4,996,706
0	0	0	0				0	0	0	0	0
60,329,654	60,326,235	14,115,409	14,111,990				61,167,448	-14,953,203	0	0	0
66,442	66,442	-97,861	-97,861				164,303	0	0	0	0
-1,041,904	-1,041,904	185,917	185,917				-1,227,821	0	0	0	0
28,351,477	27,893,371	3,926	3,823				27,889,548	0	0	0	458,002
6,386,944	6,386,944	-951	-951				6,387,895	0	0	0	0
973,619	973,619	-1,224	-1,224				974,843	0	0	0	0
0	0	0	0				0	0	0	0	0
83,020,934	83,020,934	-6,057,686	-6,057,686				0	0	0	89,078,620	0
9,946,380	0	927,630	0				0	0	0	0	9,018,750
404,504,579	404,504,579	-1,617,100	-1,617,100				406,121,679	0	0	0	0
0	0	0	0				0	0	0	0	0
8,353,063	8,353,063	-23,896	-23,896				8,376,959	0	0	0	0
0	0	0	0				0	0	0	0	0
63,101,563	63,101,563	-16,841,486	-16,841,486				79,943,049	0	0	0	0
3,902,503	3,902,503	-2,621,165	-2,621,165				6,523,668	0	0	0	0
181,508,351	181,508,351	-1,166,553	-1,166,553				182,674,904	0	0	0	0
75,148,815	0	-245,047	0				0	0	0	0	75,393,862
0	0	-35,457,384	-35,457,384				0	0	0	35,457,384	0
0	0	-4,097,706	-4,097,706				4,097,706	0	0	0	0
238,315,148	98,125,998	90,000,144	91,760,938				120,414,673	-114,049,613	0	0	141,949,944
0	0	0	0				0	0	0	0	0
106,349,365	43,316,567	25,787,960	25,350,723				85,105,281	-67,139,437	0	0	62,595,561
64,825,512	64,825,512	64,880,060	64,880,060				0	0	-54,548	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,212,368,919	269,117,300	-40,141,728	-69,690,362				338,807,662	0	0	0	913,702,985
164,836,139	25,828,587	-27,683,127	-24,635,423				45,377,176	0	5,086,834	0	142,055,256
2,038,060,822	972,189,963	-593,785,461	-395,412,703				1,403,826,847	-565,894,738	0	529,670,557	1,264,243,617
23,023,058	23,023,058	-60,877	-60,877				0	0	23,083,935	0	0
515,104,414	169,643,313	-1,652,350	-509,569				432,719,453	-262,566,570	0	0	346,603,882
3,883,369,020	1,898,478,134	559,771,621	529,751,425				1,914,018,965	-545,292,255	0	0	1,954,870,690
0	0	-100,104,766	-100,104,766				100,104,766	0	0	0	0
1,106,976,817	655,866,734	235,414,622	236,820,551				889,293,339	-470,247,156	0	0	452,516,012
6,431,731,792	2,414,711,176	953,848,480	257,921,361				2,781,012,373	-624,222,558	0	0	3,321,093,497
9,841,746	9,841,746	201,463	201,463				9,640,283	0	0	0	0
448,533,203	363,943,129	-100,552,143	-93,129,091				457,072,220	0	0	0	92,013,126
114,761,133	24,612,157	-441,311	-67,963				24,680,120	0	0	0	90,522,323
302,651,868	18,074,455	-872,934	-82,575				18,157,030	0	0	0	285,367,772
73,857,972	73,857,972	3,458,823	3,458,823				0	0	0	70,399,149	0
0	0	0	0				0	0	0	0	-1,909,716,103
-438,596,130	-438,596,130	192,356,720	192,356,720				-630,952,850	0	0	0	0
0	0	0	0				0	0	0	0	0
-9,946,380	0	-927,630	0				0	0	0	0	-9,018,750
320,591	320,591	-2,569,600	-2,569,600				2,988,617	-98,426	0	0	0
227,591,834	227,591,834	25,463,972	25,463,972				202,127,862	0	0	0	0
42,649,191	42,649,191	21,049,571	21,049,571				21,599,620	0	0	0	0
682,576	682,576	-37,749	-37,749				11,298,122	-10,577,796	0	0	0
31,766,031	31,766,031	-157,074	-157,074				213,200,065	-181,276,960	0	0	0
7,602,109	7,602,109	6,061,513	6,061,513				25,676,608	-24,136,012	0	0	0
67,838,182	67,838,182	-352,836	-352,836				68,191,018	0	0	0	0
304,828,568	217,625,830	12,433,288	12,837,345				326,858,962	-122,070,478	0	0	87,606,796
2,405,678	0	-21,185,389	-23,591,067				23,591,067	0	0	0	0
25,532,112	0	7,494,611	0				0	0	0	0	18,037,501
15,346,669	0	24,715	0				0	0	0	0	15,321,954
0	0	0	0				0	0	0	0	0
17,612,934	7,973,567	3,986,465	96,910				7,876,657	0	0	0	5,749,812
37,256	37,256	9	9				37,247	0	0	0	0
-273,894,222	-273,894,222	779,114	779,114				-274,673,336	0	0	0	0
406,412,207	406,412,207	92,470,151	92,470,151				313,942,056	0	0	0	0
0	0	-50,079,784	-50,079,784				50,079,784	0	0	0	0
0	0	-32,240,712	-32,240,712				32,240,712	0	0	0	0
77,209,776	50,113,510	-2,275	-57,069				50,170,579	0	0	0	27,041,472
170,804,991	160,529,225	-38,078	-38,770				160,567,995	0	0	0	10,275,074
6,230,475	0	-137,156	0				0	0	0	0	6,367,631
6,848,780	6,848,780	1,047,305	1,047,305				20,223,767	-14,422,292	0	0	0
25,443,734	22,706,859	-171,405	-170,759				22,877,618	0	0	0	2,737,521
23,484,163	23,484,163	3,143,535	3,143,535				20,340,628	0	0	0	0
20	20	3	3				17	0	0	0	0
6,465,749	6,465,749	-19,706	-19,706				6,485,455	0	0	0	0
2,724,869	2,724,869	-7,393	-7,393				2,732,262	0	0	0	0
8	8	0	0				8	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
4,855,877	4,855,877	-9,474	-9,474				4,865,351	0	0	0	0
106,618,828	93,500,799	-457,138	-376,604				166,428,212	-72,550,808	0	0	13,198,563
32,519,950	23,203,525	-6,707,132	-6,642,964				42,131,219	-12,690,874	406,144	0	9,380,593
354,717	354,717	-436	-436				355,153	0	0	0	0
60,963,561	40,149,891	565,801	750,070				41,284,574	-1,884,754	0	0	20,997,939
4,866,733	4,866,733	-1,478	-1,478				11,227,728	-6,359,517	0	0	0
4,277,674	4,277,674	-17,743	-17,743				4,295,417	0	0	0	0
5,307,200	5,307,200	-18,886	-18,886				5,326,086	0	0	0	0
1,364,029	0	31,773	0				0	0	0	0	1,332,256
28,429,067	28,429,067	-348,433	-348,433				28,777,500	0	0	0	0
43,422,952	32,694,564	12,022,653	12,167,383				20,527,181	0	0	0	10,873,117
1,169,381	1,169,381	832,145	832,145				337,236	0	0	0	0
23,708	23,708	-2	-2				395,170	-371,460	0	0	0
2,961,992	2,961,992	-9,988	-9,988				2,971,980	0	0	0	0
488,692	488,692	-101	-101				488,793	0	0	0	0
11,334,209	11,334,209	-16,749	-16,749				5,000,000	0	6,350,958	0	0
0	0	0	0				0	0	0	0	0
2,352,403	2,352,403	3,757,022	3,757,022				-1,404,619	0	0	0	0
26,414,822	26,414,822	-3,802,882	-3,802,882				30,217,704	0	0	0	0
6,271,174	6,271,174	-16,870	-16,870				6,288,044	0	0	0	0
20,000,000	20,000,000	0	0				20,000,000	0	0	0	0
0	0	-100,296,332	-100,296,332				100,296,332	0	0	0	0
3,218,029	3,218,029	11,933	11,933				48,912,168	-45,706,072	0	0	0
2,017,074	2,017,074	-5,477	-5,477				2,022,551	0	0	0	0
27,401,786	27,401,786	1,755,550	1,755,550				25,646,236	0	0	0	0
142,316,939	142,316,939	10,127,436	10,127,436				132,189,503	0	0	0	0
90,853,407	90,853,407	-1,743,851	8,672,305				182,947,089	-100,765,987	0	0	10,416,156
30,679,338	22,252,969	296,835	-54,009				53,104,045	-30,797,066	0	0	8,075,525
54,959,057	50,954,616	11,913,945	11,869,577				66,450,006	-27,364,967	0	0	3,960,073
49,999	49,999	0	0				49,999	0	0	0	0
8,525,440	8,525,440	-136,516	-136,516				8,661,956	0	0	0	0
1,293,264	1,293,264	11,855	11,855				0	0	0	1,281,409	0
2,106,073	2,106,073	684,309	684,309				0	0	0	1,421,764	0
551,685	551,685	39,993	39,993				0	0	0	511,692	0
4,848,941	4,848,941	2,863	2,863				4,846,078	0	0	0	0
602	602	-3	-3				0	0	0	605	0
-35,502,667	-35,502,667	-3,261,955	-3,261,955				-32,240,712	0	0	0	0
0	0	0	0				0	0	0	0	0
168,432,495	168,432,495	503,841	503,841				167,928,654	0	0	0	0
69,340	69,340	-250,000	-250,000				0	0	0	319,340	0
34,680,658	34,680,658	-8,519,045	-8,519,045				36,104,409	0	0	7,095,294	0
1,980,128	1,980,128	-873	-873				407,886	0	0	1,573,115	0
15,088,364	15,088,364	-39,610	-39,610				7,351,681	0	0	7,776,293	0
12,184,708	12,184,708	-45,221	-45,221				2,722,981	0	0	9,506,948	0
4,198,843	4,198,843	-14,890	-14,890				0	0	0	4,213,733	0
197,412	197,412	6,416	6,416				0	0	0	190,996	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
54,483,333	54,483,333	-198,957	-198,957				54,682,290	0	0	0	0
218	218	0	0				218	0	0	0	0
144,000	144,000	0	0				144,000	0	0	0	0
2,355,146	2,355,146	-19,771	-19,771				2,374,917	0	0	0	0
149,792,831	149,792,831	155,897	155,897				149,636,934	0	0	0	0
24,115,881	24,115,881	74,683	74,683				24,041,198	0	0	0	0
176,387,497	176,387,497	1,436,397	1,436,397				174,951,100	0	0	0	0
75,544,418	75,544,418	-1,373,202	-1,373,202				76,917,620	0	0	0	0
32,619,015	32,619,015	-41,029	-41,029				32,660,044	0	0	0	0
153,643,677	153,643,677	-37,882	-37,882				153,681,559	0	0	0	0
44,911,427	44,911,427	-332,883	3,907,538				40,586,249	0	417,641	0	4,240,420
9,983,632	9,983,632	-17,396	-17,396				10,001,028	0	0	0	0
28,992,001	28,992,001	292,605	292,605				28,699,396	0	0	0	0
283,376,197	283,376,197	-279,608	-279,608				283,655,805	0	0	0	0
109,785	109,785	366	366				109,419	0	0	0	0
2,475,175	2,475,175	351,675	351,675				7,975,000	-5,851,500	0	0	0
5,638,584	5,638,584	-23,776	-23,776				5,662,360	0	0	0	0
23,569,445	23,569,445	-1,474,495	-1,474,495				24,567,472	0	476,468	0	0
4,434,554	4,434,554	-122,867	-122,867				4,557,421	0	0	0	0
1,783,102	1,783,102	56,005	56,005				1,727,097	0	0	0	0
49,476	49,476	0	0				49,476	0	0	0	0
10,403,469	10,403,469	-2,744	-2,744				10,406,213	0	0	0	0
2,188	2,188	0	0				2,188	0	0	0	0
771,976	771,976	16,019	16,019				755,957	0	0	0	0
10	10	0	0				10	0	0	0	0
8	8	0	0				8	0	0	0	0
914,477	914,477	0	0				914,477	0	0	0	0
22	22	0	0				22	0	0	0	0
261,780,735	261,780,735	-74,893	-74,893				261,855,628	0	0	0	0
7,799,302	7,799,302	0	0				7,799,302	0	0	0	0
68	68	0	0				68	0	0	0	0
2,137,739	2,137,739	-5,226	-5,226				2,142,965	0	0	0	0
3,305	3,305	-9	-9				3,314	0	0	0	0
5	5	0	0				5	0	0	0	0
8	8	0	0				8	0	0	0	0
4	4	0	0				4	0	0	0	0
26,457,892	26,457,892	-61,869	-61,869				26,519,761	0	0	0	0
17,537,026	17,537,026	0	0				17,537,026	0	0	0	0
15,631	15,631	9	9				15,622	0	0	0	0
55,583	55,583	0	0				55,583	0	0	0	0
113,249,793	76,847,369	-803,572	-15,129				100,554,849	-23,692,350	0	0	37,190,867
105,892,393	81,309,889	-8,369,814	-8,208,994				89,763,506	-4,240,457	3,995,833	0	24,743,324
134,257	134,257	0	0				134,257	0	0	0	0
17,959,149	17,959,149	74,013	74,013				17,885,136	0	0	0	0
152,138	152,138	2,784	2,784				149,354	0	0	0	0
291,371,746	291,371,746	3,041,132	3,041,132				288,330,614	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,158,076	1,158,076	-3,062	-3,062				1,161,138	0	0	0	0
49,224	49,224	-297,684	-297,684				346,908	0	0	0	0
133,038,023	133,038,023	-15,524,728	-15,524,728				148,562,751	0	0	0	0
120,485	120,485	-364,399	-364,399				0	0	0	484,884	0
784,247	784,247	291,032	291,032				0	0	0	493,215	0
906,084	906,084	-628,303	-628,303				0	0	0	1,534,387	0
38,148	38,148	292	292				0	0	0	37,856	0
117,671	117,671	825	825				0	0	0	116,846	0
8,186,654	8,186,654	-16,468	-16,468				8,203,122	0	0	0	0
28,238,072	28,238,072	-40,423	-40,423				28,278,495	0	0	0	0
191,879,239	191,879,239	-507,362	-507,362				192,386,601	0	0	0	0
3	3	0	0				3	0	0	0	0
16	16	0	0				16	0	0	0	0
6,810,901	6,810,901	-18,562	-18,562				6,829,463	0	0	0	0
168,654,516	168,654,516	375,457	375,457				168,279,059	0	0	0	0
39,343,252	39,343,252	73,263	73,263				39,269,989	0	0	0	0
9,803,859	9,803,859	-68,410,001	-68,410,001				78,213,860	0	0	0	0
528,310,263	528,310,263	160,481,190	160,481,190				367,829,073	0	0	0	0
7,253,262,428	7,253,262,428	7,247,971,738	7,247,971,738				5,290,690	0	0	0	0
7,253,262,428	7,253,262,428	3,616,824,019	3,616,824,019				3,636,438,409	0	0	0	0
54,302	54,302	-180	-180				54,482	0	0	0	0
40,073,744	40,073,744	170,048	170,048				39,903,696	0	0	0	0
989,264,284	989,386,240	-2,785,428	-2,663,473				992,049,713	0	0	0	0
25,034,028	25,034,028	-4,861	-4,861				25,038,889	0	0	0	0
48,952,017	48,952,017	-55,961,136	-55,961,136				104,913,153	0	0	0	0
103,081,002	103,081,002	103,734,147	103,734,147				-653,145	0	0	0	0
109,328,546	109,328,546	216,284,832	216,284,832				-106,956,286	0	0	0	0
33,597,068	33,597,068	113,110	113,110				33,483,958	0	0	0	0
9,428,468	9,428,468	-40,424,710	-40,424,710				49,853,178	0	0	0	0
21,827,868	21,827,868	-18,103	-18,103				21,845,971	0	0	0	0
319,432,522	319,433,008	-1,041,151	-1,040,666				320,473,674	0	0	0	0
145,105,433	145,105,433	-452,830	-452,830				145,558,263	0	0	0	0
350,291,511	350,291,502	11,338	11,328				350,280,174	0	0	0	-1
4,398,286	4,398,286	0	0				4,398,286	0	0	0	0
0	0	0	0				0	0	0	0	0
374,838,750	374,838,750	126,470	126,470				374,712,280	0	0	0	0
63,506,829	63,506,829	556,530	556,530				62,950,299	0	0	0	0
5,095,032	5,095,032	-7,795	-7,795				5,102,827	0	0	0	0
55,740,665	55,740,665	-10,557,575	-10,557,575				66,298,240	0	0	0	0
110,445,744	110,445,744	-234,206,133	-234,206,133				344,651,877	0	0	0	0
1,854,351	1,854,351	3,826	3,826				1,850,525	0	0	0	0
3,153,311,150	3,153,311,150	1,589,395,861	1,589,395,861				1,563,915,289	0	0	0	0
456,317	456,317	-1,207	-1,207				457,524	0	0	0	0
139,315,456	139,315,456	-21,117,454	-21,117,454				160,432,910	0	0	0	0
223,462,844	223,462,844	-664,474	-664,474				224,127,318	0	0	0	0
51,322,767	51,322,767	-137,183	-137,183				51,459,950	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
171,924,948	171,924,948	-465,042	-465,042				172,389,990	0	0	0	0
617,958,772	617,958,772	607,430,162	607,430,162				10,528,610	0	0	0	0
-691,073,616	-691,073,616	-663,649,848	-663,649,848				-27,423,768	0	0	0	0
942,770,393	942,770,393	-2,634,011	-2,634,011				945,404,404	0	0	0	0
5,662,499	5,662,499	-15,068	-15,068				5,677,567	0	0	0	0
0	0	0	0				0	0	0	0	0
221,068,140	221,068,140	-236,787	-236,787				221,304,927	0	0	0	0
60,752,953	60,752,953	-27,937,573	-27,937,573				88,690,526	0	0	0	0
43,159,951	43,159,951	-176,090	-176,090				43,336,041	0	0	0	0
128,187,710	128,187,710	-136,917	-136,917				128,324,627	0	0	0	0
6,020,000	6,020,000	-833	-833				6,020,833	0	0	0	0
140,212,404	140,212,404	140,212,404	140,212,404				0	0	0	0	0
3,088,411	3,088,411	-6,862	-6,862				51,587,878	-48,492,606	0	0	0
-953,079,087	-943,040,317	89,120,167	89,165,525				-1,043,926,743	94,136,704	1,711,639	-84,127,442	-9,993,413
16,731,283	0	75,595	0				0	0	0	0	16,655,688
22,784,298	22,784,298	95,700	95,700				22,688,598	0	0	0	0
50	50	0	0				50	0	0	0	0
1,036,974	1,036,974	-561,956	-561,956				1,598,930	0	0	0	0
14,767,476	14,767,476	5,279,463	5,279,463				42,927,844	-33,439,831	0	0	0
267,153,409	267,153,409	175,298,486	175,298,486				228,239,845	-136,384,922	0	0	0
1,019,066	1,019,066	-1,148	-1,148				17,003,569	-15,983,355	0	0	0
1,670,783	1,670,783	-3,193	-3,193				1,673,976	0	0	0	0
2,351,623	2,351,623	-1,927	-1,927				2,353,550	0	0	0	0
1,053,419,378	1,053,419,378	-444,379,447	-444,379,447				1,497,798,825	0	0	0	0
909,429,394	909,429,394	-19,060,752	-19,060,752				928,490,146	0	0	0	0
6,610,161	6,610,161	-7,884	-7,884				40,978,344	-34,360,299	0	0	0
145,355,034	145,355,034	44,219,781	44,219,781				165,118,982	-90,259,147	0	26,275,418	0
444,339,082	444,339,082	-4,250,856	-4,250,856				448,589,938	0	0	0	0
34,003,084	34,003,084	-19,438	-19,438				34,022,522	0	0	0	0
141,515,227	141,515,196	4,936,523	4,936,523				136,578,673	0	0	0	31
59,252,461	59,252,461	68,749	68,749				59,183,712	0	0	0	0
21,572,554	21,572,554	-25,083	-25,083				33,729,689	-13,933,676	1,801,625	0	0
2,709,076	2,709,076	-2,724	-2,724				4,032,965	-1,321,165	0	0	0
56,252,136	56,252,136	-1,356,145	-1,356,145				57,608,281	0	0	0	0
594,387	594,387	278,001	278,001				598,386	-282,000	0	0	0
21,078,699	21,078,699	-21,198	-21,198				21,099,897	0	0	0	0
8,169,174	8,169,174	-4,031,983	-4,031,983				10,761,157	0	1,440,000	0	0
-6,800,000	-6,800,000	-300,000	-300,000				-6,500,000	0	0	0	0
142,653	142,653	-133,572	-133,572				0	0	276,225	0	0
65,359,758	65,359,758	6,629,942	6,629,942				58,566,431	0	163,384	0	0
4,145,000	4,145,000	3,705,000	3,755,000				340,000	0	50,000	0	50,000
195,678	195,678	293,517	293,517				-97,839	0	0	0	0
195,678	195,678	97,839	97,839				97,839	0	0	0	0
29,469,401	29,469,401	56,076	56,076				29,413,325	0	0	0	0
49,585,379	49,585,379	199,567	199,567				49,385,812	0	0	0	0
184,263,602	184,263,602	-99,463	-99,463				184,363,065	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
9,468,141	9,468,141	-2,888	-2,888				9,471,029	0	0	0	0
8,640,746	8,640,746	-9,814	-9,814				8,650,560	0	0	0	0
12,020,880	12,020,880	105,796	105,796				11,915,084	0	0	0	0
34,472,907	34,472,907	196,919	196,919				34,275,988	0	0	0	0
1,973,420	1,973,420	-1,623	-1,623				1,975,043	0	0	0	0
862,930,408	0	0	0				0	0	0	0	0
4,591,471	4,591,471	-4,617	-4,617				4,596,088	0	0	0	0
83,232,886	83,232,886	28,120	28,120				83,204,766	0	0	0	0
14,630,157	14,630,157	-92,936,218	-92,936,218				12,541,846	0	0	95,024,529	0
3,768,919	0	-9,682,151	-13,451,070				13,451,070	0	0	0	0
66,934,582	66,934,582	-173,956	-173,956				67,108,538	0	0	0	0
532,145	532,145	-749,119	-749,119				1,281,264	0	0	0	0
106,208,061	106,208,061	90,974,934	90,974,934				134,489,216	-119,256,089	0	0	0
560,254	560,254	-896	-896				5,483,583	-4,922,433	0	0	0
55,961	55,961	0	0				55,961	0	0	0	0
1	1	0	0				0	0	1	0	0
15,771,160	15,771,160	9,036,515	9,036,515				6,734,645	0	0	0	0
18,770,716	18,770,716	3,472,658	3,472,658				15,298,058	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,352,655	2,352,655	2,064,865	2,064,865				287,790	0	0	0	0
440,406,829	295,177,148	10,464,999	10,464,999				284,712,149	0	0	0	145,229,681
708,599,669	708,599,669	-3,707,976	-3,707,976				712,307,645	0	0	0	0
994,867	0	-663,664	0				0	0	0	0	1,658,531
274,579,786	268,145,061	76,449,673	76,449,673				139,350,781	-978,743	53,323,350	0	6,434,725
7,644,570	7,644,570	-7,679	-7,679				7,652,249	0	0	0	0
30,976,698	0	-27,255	0				0	0	0	0	31,003,953
1,852,397	1,852,397	0	0				1,852,397	0	0	0	0
0	0	77,898,923	-6,979,776				6,979,776	0	0	0	-84,878,698
8,191,142	8,191,142	0	0				8,191,142	0	0	0	0
6	6	-69,870,955	-69,870,955				6	0	0	69,870,955	0
2,628,751	2,628,751	0	0				2,628,751	0	0	0	0
59,554,649	59,554,649	-15,642,040	-15,642,040				75,196,689	0	0	0	0
40,440,596	40,440,596	0	0				40,440,596	0	0	0	0
10,260,370	10,260,370	0	0				10,260,370	0	0	0	0
27,859,447	27,859,447	-28,018	-28,018				27,887,465	0	0	0	0
7,243,447	7,243,447	-7,285	-7,285				7,250,732	0	0	0	0
12,888,017	12,888,017	0	0				12,888,017	0	0	0	0
502,037,229	502,037,229	108,763,647	108,763,647				393,273,582	0	0	0	0
31,694,789	31,694,789	0	0				31,694,789	0	0	0	0
4,621,333	4,621,333	0	0				4,621,333	0	0	0	0
9,702,638	9,702,638	-25,655	-25,655				9,728,293	0	0	0	0
7,115,170	7,115,170	-56,659	-56,659				7,171,829	0	0	0	0
14,163,355	14,163,355	-3,999	-3,999				14,167,354	0	0	0	0
15,158,311	15,158,311	-15,244	-15,244				15,173,555	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
7,741,825	7,739,212	-7,786	-7,783				65	0	7,746,930	0	2,616
18,207,002	18,207,002	0	0				18,207,002	0	0	0	0
19,443,267	19,443,267	-14,875	-14,875				19,458,142	0	0	0	0
18,312,689	18,312,689	-18,416	-18,416				18,313,633	0	17,472	0	0
6,549,793	6,549,793	0	0				6,549,793	0	0	0	0
332,172,446	127,673,434	-25,941,381	-24,580,086				314,937,607	-188,714,726	26,030,639	0	205,860,307
185,462,866	168,570,347	-1,322,539	-1,446,432				591,345,499	-421,328,719	0	0	16,768,625
321,387,940	74,688,569	-7,816,793	1,018,276				370,171,510	-296,501,217	0	0	255,534,440
2,043,824	2,043,824	1,019,962	1,019,962				0	0	1,023,862	0	0
0	0	0	0				0	0	0	0	0
194,026,009	69,016,302	-91,952,129	-92,002,641				161,018,943	0	0	0	124,959,195
368,032,280	27,124,095	-60,824,016	-62,350,021				89,474,116	0	0	0	339,382,180
418,430,067	205,040,190	-12,107,982	-41,787,712				216,670,786	0	30,157,117	0	183,710,146
326,745,516	148,933,388	52,838,514	55,751,702				93,181,686	0	0	0	180,725,316
10,816,864	10,816,864	41,997,842	41,997,842				0	0	-31,180,978	0	0
1,709	966	-553,714,576	-553,714,578				1,003	0	0	553,714,541	741
703,991,262	369,076,368	243,530,438	232,678,239				318,489,081	-182,090,951	0	0	324,062,695
448,306,532	368,224,279	122,481,255	120,756,868				447,890,463	-200,423,052	0	0	78,357,866
427,749,926	288,414,973	108,589,437	132,145,459				239,312,535	-83,043,021	0	0	162,890,976
1,428,145,064	1,092,444,009	802,401,733	828,910,746				1,039,132,080	-775,598,817	0	0	362,210,068
0	0	-3,868,610	-3,868,610				3,868,610	0	0	0	0
0	0	-2,712,387	-2,712,387				16,523,472	-13,811,085	0	0	0
643,133,801	199,566,979	89,202,393	87,090,673				493,865,090	-381,388,784	0	0	441,455,102
1,939,107,233	1,244,094,309	719,085,492	775,155,752				2,334,252,656	-1,865,314,098	0	0	751,083,184
458,845,222	242,545,178	65,345,122	58,851,372				359,691,453	-175,997,647	0	0	209,806,294
387,207,888	152,396,881	721,223,361	728,883,179				66,475,453	-642,961,750	0	0	242,470,824
116,811,907	64,910,687	61,015,509	43,266,785				85,928,444	-64,880,097	595,554	0	34,152,497
466,436,247	455,079,317	254,837,859	254,828,911				724,739,325	-524,488,919	0	0	11,347,982
1,034,097,659	578,269,838	214,362,759	268,168,954				765,414,375	-455,313,491	0	0	509,634,016
547	279	0	-1				280	0	0	0	267
76,847,641	6,013,805	64,205,651	357,349				19,059,412	-13,402,956	0	0	6,985,534
1,756	994	1,350	726				268	0	0	0	138
1,124,004,330	285,103,224	-6,870,355	165,087,397				585,447,283	-465,431,457	0	0	1,010,858,858
148,433,615	3,265	33,223,566	-1,266,404				21,153,990	-19,884,321	0	0	113,940,380
1,432,723,626	736,020,020	508,928,649	585,914,866				731,257,517	-581,152,362	0	0	773,689,823
868,077,783	449,946,657	226,052,060	223,057,043				590,845,444	-363,955,831	0	0	415,136,109
45,841,166	45,841,166	44,381,428	44,381,428				1,459,738	0	0	0	0
107,343,239	107,343,239	-192,964	-192,964				107,536,203	0	0	0	0
0	0	0	0				0	0	0	0	0
17,618,012	17,187,716	271,414	-97,163				17,284,879	0	0	0	61,718
191,410,717	0	-1,166,329	0				0	0	0	0	192,577,046
50,374,817	50,374,817	408,324	408,324				49,966,493	0	0	0	0
32,474,389	32,474,389	0	0				32,474,389	0	0	0	0
7,658,469	7,658,469	0	0				7,658,469	0	0	0	0
26,490,014	26,490,014	17,287,658	17,287,658				9,991,840	-789,483	0	0	0
0	0	0	0				0	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
3,462,081	3,462,081	0	0				3,462,081	0	0	0	0
2,408,881	2,408,881	0	0				2,408,881	0	0	0	0
1,045,041	1,045,041	0	0				1,045,041	0	0	0	0
-18,847,842	-18,847,842	-22,036,058	-22,036,058				3,116,928	-20,981	92,269	0	0
1,628,309	1,628,309	0	0				1,628,309	0	0	0	0
479,745	479,737	0	0				479,737	0	0	0	8
51,187,771	51,187,771	-51,478	-51,478				51,239,249	0	0	0	0
112,962,797	112,962,797	0	0				0	0	0	112,962,797	0
0	0	-2,599,699	-2,599,699				2,599,699	0	0	0	0
91,332,319	91,332,319	47,707,927	47,707,927				211,996,065	-168,371,673	0	0	0
3,635,146	3,635,146	1,578,353	1,578,353				3,664,247	-1,607,454	0	0	0
2,896,705	2,896,705	-2,913	-2,913				0	0	2,899,618	0	0
439,050,807	439,050,807	-920,577,736	-920,577,736				1,366,072,438	-6,443,895	0	0	0
0	0	-28,512,150	-28,512,150				10,272	0	0	28,501,878	0
779,251,804	303,962,494	51,835,508	42,803,091				619,439,150	-358,279,748	0	0	466,256,894
92,051	92,051	-3,429	-3,429				767,049	-671,569	0	0	0
0	0	-52,336,645	-52,336,645				52,336,645	0	0	0	0
991,125,075	414,414,967	288,246,830	317,262,487				686,915,790	-589,763,310	0	0	605,725,765
6,371,695,064	1,774,590,128	1,193,002,655	1,144,122,530				5,343,725,845	-4,713,258,247	0	0	4,548,224,811
423,281,839	412,906,977	-4,937,359	-5,024,454				1,736,920,360	-1,318,988,929	0	0	10,287,768
105,350,597	87,321,222	25,876	0				87,321,222	0	0	0	18,003,499
32,145,901	31,485,547	1,117,492	457,138				77,509,527	-46,481,118	0	0	0
38,948,635	9,373,371	6,577,297	23,329				9,350,042	0	0	0	23,021,297
577,543,430	281,749,709	-15,248,528	3,068,996				469,496,095	-190,815,382	0	0	314,111,246
705,964,718	268,640,162	-60,295,257	-47,971,761				316,611,923	0	0	0	449,648,052
129,281	0	-19,266	0				0	0	0	0	148,547
467,669,015	91,328,510	73,086	-419,243				360,325,005	-268,577,252	0	0	375,848,176
0	0	-8,070,803	-8,070,803				8,070,803	0	0	0	0
0	0	-3,148,144	-3,148,144				3,148,144	0	0	0	0
85,573,617	85,573,617	-13,798	-13,798				85,587,415	0	0	0	0
16,380,673	16,380,673	165,147	165,147				16,215,526	0	0	0	0
14,672,723	14,672,723	-19,100	-19,100				14,691,823	0	0	0	0
2,428,271,330	2,428,271,330	148,799,313	148,799,313				2,279,472,017	0	0	0	0
1,012,781,676	1,012,781,676	980,735,615	980,735,615				32,046,061	0	0	0	0
11,910	0	11,910	0				0	0	0	0	0
47,755,269	47,755,269	21,233	21,233				113,824,106	-66,090,070	0	0	0
196,731,845	184,034,496	559,604	-467,415				196,892,010	-12,390,098	0	0	11,670,330
107,267,508	0	70,223,152	-37,044,356				37,044,356	0	0	0	0
0	0	0	0				0	0	0	0	0
256,163,256	22,519,718	1,258,380	4,981,578				118,383,823	-100,845,682	0	0	237,366,736
1,398,586,759	665,507,218	43,468,201	38,249,208				1,079,850,315	-452,592,306	0	0	727,860,549
232,907,217	5,217,358	24,265,329	745,481				62,075,945	-57,604,069	0	0	204,170,011
562,311,698	0	28,590,717	0				0	0	0	0	533,720,981
565,407	565,407	236,103	236,103				3,352,451	-3,023,148	0	0	0
97,753,320	97,753,320	66,926,442	66,926,442				30,826,878	0	0	0	0
3,368	3,368	-95	-95				3,463	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
7,016	7,016	-199	-199				7,215	0	0	0	0
0	0	-41,747,887	-41,747,887				41,747,887	0	0	0	0
0	0	0	0				0	0	0	0	0
1,301,311	758,795	758,784	758,795				0	0	0	0	542,527
97,672,597	23,151,980	-36,763,694	-36,840,891				85,746,055	-51,517,931	0	25,764,747	74,443,419
96,432,993	14,280,395	-4,662,148	-11,458,031				108,109,875	-82,371,448	0	0	75,356,714
14,946,362	2,973,544	813,779	765,911				26,332,227	-24,124,594	0	0	11,924,950
9,681,184	5,148,492	193,813	175,807				4,972,685	0	0	0	4,514,687
2,866,371	2,309,461	-8,248,339	-407,219				15,259,532	-12,542,852	0	0	8,398,030
6,085,210	6,085,210	17,490	17,490				6,067,720	0	0	0	0
51,881,257	23,066,117	-10,084,259	-11,847,543				56,393,116	-21,479,456	0	0	27,051,856
3,602	3,602	-30	-30				3,632	0	0	0	0
23,051,200	23,051,200	-4,859	-4,859				23,056,059	0	0	0	0
1,516,521	1,516,521	-1,814	-1,814				1,518,335	0	0	0	0
29,492	29,492	-376,063	-376,063				405,555	0	0	0	0
177,948,201	173,517,284	1,353,818	1,311,375				175,301,443	-3,095,534	0	0	4,388,474
47,227,077	5,468,312	456,028	86,938				12,666,804	-7,285,430	0	0	41,389,675
89,324,899	10,107,810	51,632,605	9,732,167				868,703	-493,060	0	0	37,316,651
41,709,128	4,132,726	-126,433	-477,406				37,531,771	-32,921,638	0	0	37,225,429
11,893,609	2,057,049	808,908	734,258				12,838,826	-11,516,035	0	0	9,761,909
106,395,496	34,396,744	1,586,383	1,161,522				85,281,783	-52,046,561	0	0	71,573,891
61,965	61,965	245	245				61,720	0	0	0	0
11,505,671	239,424	135,276	9,900				1,692,695	-1,463,171	0	0	11,140,871
1,644,059	2,945	15,483	1,312				20,046	-18,413	0	0	1,626,943
97,839,541	23,970,145	-61,125,587	-19,954,905				93,576,451	-49,651,401	0	0	115,040,077
949,021	949,021	-9,007,979	-9,007,979				9,957,000	0	0	0	0
100,432,796	24,540,152	1,701,267	999,313				103,730,908	-80,190,068	0	0	75,190,690
24,113,714	17,424,278	-6,125,562	-6,070,640				23,494,918	0	0	0	6,744,358
14,553,714	14,220,122	-15,992	-17,318				14,237,440	0	0	0	332,266
32,630,938	32,630,938	-187,948	-187,948				35,808,562	-2,989,675	0	0	0
38,908,475	9,159,021	-755,883	-5,986,931				20,025,744	-4,879,792	0	0	24,518,407
451,359	165,833	263,963	33				1,804,159	-1,638,359	0	0	21,595
19,067	19,067	17	17				317,492	-298,442	0	0	0
133,989	133,989	-2,481	-2,481				136,470	0	0	0	0
638,346	638,346	0	0				638,346	0	0	0	0
796,409	796,409	181,678	181,678				0	0	614,731	0	0
19,911,629	19,911,629	-170,004	-170,004				-29,285	0	20,110,918	0	0
3,978,164	3,978,164	2,195,265	2,195,265				3,978,732	-2,195,833	0	0	0
52,801,452	52,801,452	-57,946,787	-57,946,787				52,861,356	0	0	57,886,883	0
34,729,767	34,729,767	-48,159	-48,159				104,147,778	-69,369,852	0	0	0
3,128,576	3,128,576	-5,924	-5,924				48,518,260	-45,383,760	0	0	0
20	20	0	0				20	0	0	0	0
98,918	98,918	-15	-15				98,933	0	0	0	0
10,411,937	10,411,937	10,411,937	10,411,937				0	0	0	0	0
8,752,902	8,752,902	-10,293	-10,293				8,763,195	0	0	0	0
2,429,700	0	-1,816	0				0	0	0	0	2,431,516

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
254,577,675	167,846,992	10,979,204	10,449,708				152,844,597	0	4,552,687	0	86,201,186
151,223,100	102,054,950	-3,237,562	-3,036,291				105,091,241	0	0	0	49,369,421
1,312,630	1,312,630	-331	-331				1,312,961	0	0	0	0
45,368,219	45,368,219	183,268	183,268				45,184,951	0	0	0	0
91,873,997	91,867,384	477,298	470,685				91,396,699	0	0	0	0
13,343,448	13,343,448	-19,783	-19,783				13,363,231	0	0	0	0
869	0	-22,895,562	-22,895,562				22,895,562	0	0	0	870
539,633	539,633	-964	-964				540,597	0	0	0	0
32,681,896	30,083,365	3,847,305	3,865,336				26,218,029	0	0	0	2,616,562
3,766,828	3,766,828	25,032	25,032				3,741,796	0	0	0	0
101,529,936	94,653,636	24,681,714	23,560,490				67,835,629	0	3,257,517	0	5,755,076
4,533,942	4,533,942	466,277	466,277				4,067,665	0	0	0	0
4,096,676	4,096,676	16,503	16,503				4,080,173	0	0	0	0
10	10	0	0				10	0	0	0	0
2	2	0	0				2	0	0	0	0
5,746	5,746	-6	-6				5,752	0	0	0	0
8,862	8,862	-9	-9				8,871	0	0	0	0
17,929,160	17,929,160	-13,791,668	-13,791,668				31,720,828	0	0	0	0
8	8	0	0				8	0	0	0	0
12,087,741	12,087,741	177,094	177,094				11,910,647	0	0	0	0
165,817,176	165,817,176	-148,400	-148,400				165,965,576	0	0	0	0
88,036,336	88,036,336	-114,605	-114,605				88,150,941	0	0	0	0
703,018,673	703,014,865	5,148,442	5,148,445				697,866,420	0	0	0	3,811
21,519,510	21,519,510	1,394	1,394				21,518,116	0	0	0	0
32,378,735	32,378,713	106,818	106,818				32,271,895	0	0	0	22
698,147,614	698,147,614	1,825,075	1,825,075				696,322,539	0	0	0	0
3,368,667	3,368,667	-3,388	-3,388				3,372,055	0	0	0	0
2,250,572	2,250,572	-2,264	-2,264				2,252,836	0	0	0	0
12,146,328	12,146,328	-15,182	-15,182				12,161,510	0	0	0	0
1,427,932	1,427,932	-1,718	-1,718				1,429,650	0	0	0	0
8,121,693	8,121,693	-19,846	-19,846				8,141,539	0	0	0	0
403,451,270	403,449,952	4,672,148	4,672,143				398,777,809	0	0	0	1,313
66,197,401	66,197,401	9,604,580	9,604,580				56,592,821	0	0	0	0
77,209,776	50,113,510	-2,275	-57,069				50,170,579	0	0	0	27,041,472
88,665,467	38,846,438	-22,058,934	-21,739,648				33,933,857	-4,663,434	4,250,050	27,065,612	50,138,315
14,951,639	14,747,259	-4,931,466	4,540				14,742,719	0	0	0	5,140,386
12,169,816	12,169,816	3,281,273	3,281,273				26,196,318	-17,307,775	0	0	0
691,988,815	527,825,588	8,782,830	10,401,406				722,838,896	-205,731,874	317,160	0	165,781,802
16,910,560	6,085,480	5,758,957	3,712,356				5,092,399	-2,719,275	0	0	8,778,479
42,009	42,009	-6	-6				42,015	0	0	0	0
99,916,818	80,449,372	5,912,349	3,939,489				76,509,883	0	0	0	17,494,586
134,116,884	127,982,654	-5,256,795	-5,140,870				160,414,786	-27,291,262	0	0	6,250,156
35,000	35,000	0	0				35,000	0	0	0	0
20,260	20,260	-1	-1				20,261	0	0	0	0
32,922,536	32,922,536	-6,256	-6,256				32,928,792	0	0	0	0
34,752,415	34,752,415	-1,825	-1,825				34,754,240	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,215,600	1,215,600	-54	-54				1,215,654	0	0	0	0
4,140,948	4,140,948	-5,850,000	-5,850,000				9,990,948	0	0	0	0
38,876,508	37,959,219	-9,198	-9,199				37,968,418	0	0	0	917,289
17,711,563	12,333,869	401,211	-8,754				12,342,623	0	0	0	4,967,728
1,573,347	6	-27,383,329	-28,956,670				6	0	0	28,956,670	0
104,422	104,422	439	439				103,983	0	0	0	0
0	0	0	0				0	0	0	0	0
4,526,185,024	4,526,185,024	7,471,322	7,471,322				4,518,713,701	0	0	0	0
12,246,492	12,246,492	-14,160	-14,160				12,260,652	0	0	0	0
-4,350,343	-4,350,343	-18,162	-18,162				-4,332,181	0	0	0	0
687,705,365	687,705,365	-17,506,267	-17,506,267				793,024,524	-104,538,548	0	16,725,656	0
48,893	48,893	-49	-49				48,942	0	0	0	0
67,546,923	67,546,923	465,848	465,848				283,267,585	-216,237,563	51,054	0	0
1,603,975	1,603,975	-1,616	-1,616				1,605,591	0	0	0	0
2,696,600	2,696,600	-2,717	-2,717				2,699,317	0	0	0	0
325,493,667	325,493,667	54,903,888	54,903,888				270,589,779	0	0	0	0
1,964,014	1,964,014	7,938	7,938				1,956,076	0	0	0	0
102,589,259	102,589,259	-118,916	-118,916				102,708,175	0	0	0	0
249,743,564	249,743,562	-19,923	-19,923				249,763,485	0	0	0	2
291,568,699	291,568,699	-338,425	-338,425				291,907,124	0	0	0	0
88,678,320	88,678,320	346,452	346,452				88,331,868	0	0	0	0
48,455,984	48,455,984	-55,008	-55,008				48,510,992	0	0	0	0
75,667,455	75,667,455	302,095	302,095				75,365,360	0	0	0	0
619,831,503	619,831,503	-474,591,565	-474,591,565				1,094,423,068	0	0	0	0
7,333	7,333	-7	-7				7,340	0	0	0	0
4,643,611	4,643,611	4,891,115	4,891,115				-247,504	0	0	0	0
6,077,257,254	6,077,143,225	403,766,473	403,766,573				5,673,376,652	0	0	0	114,129
73,056,389	73,056,389	298,563	298,563				72,757,826	0	0	0	0
13,658,717	13,658,717	55,422	55,422				13,603,295	0	0	0	0
1,386,843	1,386,843	5,825	5,825				1,381,018	0	0	0	0
1,774,301	1,774,301	-2,074	-2,074				1,776,375	0	0	0	0
0	0	-586,802,754	-586,802,754				586,802,754	0	0	0	0
4,615,640	4,615,640	-5,379	-5,379				4,621,019	0	0	0	0
792,314,311	787,167,655	565,747,342	565,752,518				221,415,137	0	0	0	5,151,832
-1,334,149	-1,334,149	-5,604	-5,604				-1,328,545	0	0	0	0
-14,249,718	-14,249,718	14,330	14,330				-14,264,048	0	0	0	0
-1,149,497	-1,149,497	-899	-899				-1,148,598	0	0	0	0
76,421,085	76,197,697	-460,813	-461,752				76,659,449	0	0	0	222,449
55,508,436	55,507,869	24,690	24,688				55,483,181	0	0	0	565
651,932	651,932	2,639	2,639				649,293	0	0	0	0
5,009,873	5,009,873	-5,033	-5,033				5,014,906	0	0	0	0
10,458,060	10,458,060	-10,517	-10,517				10,468,577	0	0	0	0
3,246,434	3,246,434	-3,265	-3,265				3,249,699	0	0	0	0
1,220,941,411	1,220,941,411	-198,372	-198,372				1,221,139,783	0	0	0	0
119,784	119,784	503	503				119,281	0	0	0	0
-2,691,995	-2,691,995	2,813	2,813				-2,694,808	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
405,264,545	405,264,545	1,637,562	1,637,562				403,626,983	0	0	0	0
26,528,372	26,528,372	-26,678	-26,678				26,555,050	0	0	0	0
23	23	0	0				23	0	0	0	0
1,037,899,989	1,037,899,989	346,434,380	346,434,380				691,465,609	0	0	0	0
24,812,411	24,812,411	-30,986	-30,986				24,843,397	0	0	0	0
200,885,418	200,885,418	456,307	456,307				200,429,111	0	0	0	0
3,362,188	3,275,189	-3,733	-3,646				3,278,835	0	0	0	87,086
76,605,024	76,605,024	-89,657	-89,657				76,694,681	0	0	0	0
67,281,700	67,281,700	-67,662	-67,662				67,349,362	0	0	0	0
8,867,455	8,867,455	98,617	98,617				8,768,838	0	0	0	0
4,932,034	4,932,034	-5,490	-5,490				4,937,524	0	0	0	0
17,782,918	17,782,918	-4,904,108	-4,904,108				22,687,026	0	0	0	0
4,351,808	4,351,808	17,492	17,492				4,334,316	0	0	0	0
4,943,434	4,943,434	-4,972	-4,972				4,948,406	0	0	0	0
-4,149,883	-4,149,883	-17,431	-17,431				-4,132,452	0	0	0	0
59,226,620	59,226,620	-68,066	-68,066				59,294,686	0	0	0	0
10,942,371	10,942,371	-11,004	-11,004				10,953,375	0	0	0	0
53,751,075	53,751,075	-54,055	-54,055				53,805,130	0	0	0	0
31,972,462	31,972,462	-87,427	-87,427				32,059,889	0	0	0	0
133,725,200	133,725,200	561,682	561,682				0	0	0	133,163,518	0
1,256,669,899	1,256,669,899	-73,322,750	-73,322,750				587,314,718	0	0	742,677,931	0
147,466,990	147,466,990	-78,447,136	-78,447,136				343,768,177	-117,854,051	0	0	0
43,064,262	43,064,262	151,486	151,486				87,018,241	-44,105,466	0	0	0
129,975,787	129,975,787	49,504,366	49,504,366				89,103,153	-8,631,732	0	0	0
24,114,556	24,114,556	95,323	95,323				24,019,233	0	0	0	0
157,268,207	157,268,207	-131,951,788	-131,951,788				482,732,483	-193,814,468	301,980	0	0
536,167	536,167	2,116	2,116				534,051	0	0	0	0
0	0	0	0				0	0	0	0	0
4,068,256,103	4,068,256,103	-3,975,901	-3,975,901				4,072,232,003	1	0	0	0
785,499,948	785,499,948	-6,202,709	-6,202,709				791,702,657	0	0	0	0
273,668,556	273,668,556	1,094,428	1,094,428				272,574,128	0	0	0	0
1,929,234,928	1,929,234,928	6,841,882	6,841,882				1,922,393,046	0	0	0	0
77,935,718	77,935,718	-79,436	-79,436				78,015,154	0	0	0	0
136,911,161	136,911,161	-27,795	-27,795				136,938,956	0	0	0	0
192,723,114	192,723,114	809,487	809,487				191,913,627	0	0	0	0
67,511,052	67,511,052	-67,893	-67,893				67,578,945	0	0	0	0
885,391	885,391	-891	-891				886,282	0	0	0	0
2,017,253	2,017,253	-2,029	-2,029				2,019,282	0	0	0	0
6,209,075	6,209,075	26,080	26,080				6,182,995	0	0	0	0
774,610,781	774,610,781	138,067,661	138,067,661				636,543,120	0	0	0	0
139	139	1	1				138	0	0	0	0
9,271,376	9,271,376	23,407	23,407				9,247,969	0	0	0	0
57,186,110	57,186,110	-77,645	-77,645				57,263,755	0	0	0	0
797,266,473	797,266,473	-921,759	-921,759				798,188,232	0	0	0	0
-54,074,904	-54,074,904	54,381	54,381				-54,129,285	0	0	0	0
14,890	14,890	-28,876,417	-28,876,417				28,891,307	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
23,670,092	23,670,092	6,960,562	6,960,562				16,709,530	0	0	0	0
57,791,467	57,791,467	-69,379	-69,379				57,860,846	0	0	0	0
14,263,124	14,263,124	56,535	56,535				14,206,589	0	0	0	0
28,492,996	28,492,996	-28,654	-28,654				28,521,650	0	0	0	0
5,253,775	5,253,775	-5,283	-5,283				5,259,058	0	0	0	0
179,156,170	179,156,170	-180,170	-180,170				179,336,340	0	0	0	0
77,795,234	77,795,234	-78,236	-78,236				77,873,470	0	0	0	0
73,783	73,783	-74	-74				73,857	0	0	0	0
2,394,504	2,394,504	-2,408	-2,408				2,396,912	0	0	0	0
53,751,084	53,751,084	-54,056	-54,056				53,805,140	0	0	0	0
21,493,371	21,493,371	-21,615	-21,615				21,514,986	0	0	0	0
44,270	44,270	-44	-44				44,314	0	0	0	0
47,715,029	47,715,029	-47,985	-47,985				47,763,014	0	0	0	0
120,942,132	120,942,132	-121,626	-121,626				121,063,758	0	0	0	0
45,587,972	45,587,972	-45,846	-45,846				45,633,818	0	0	0	0
8,671,161	8,671,161	29,081	29,081				0	0	0	8,642,080	0
56,421,287	56,421,287	-2,397,166	-2,397,166				51,039,725	0	0	7,778,728	0
0	0	-35,687,632	-35,687,632				35,687,632	0	0	0	0
1,666,736	1,666,736	104,164	104,164				0	0	0	1,562,572	0
4,700,018	4,700,018	-320,852	-320,852				5,020,870	0	0	0	0
24,680,729	24,680,729	12,591,702	12,591,702				12,089,027	0	0	0	0
415,000,000	415,000,000	224,000,000	224,000,000				191,000,000	0	0	0	0
25,292,675	25,292,675	-44,438	-44,438				25,337,113	0	0	0	0
184,957,004	184,957,004	1,098,444	1,098,444				183,858,560	0	0	0	0
324,100,425	324,100,425	1,901,176	1,901,176				322,199,249	0	0	0	0
216,644,551	216,644,551	10,382,830	10,382,830				206,261,721	0	0	0	0
176,357,480	113,897,896	-5,435,435	-5,555,527				119,453,423	0	0	0	0
39,106,045	39,106,045	1,019,957	1,019,957				38,086,088	0	0	0	0
154,081,687	154,081,687	2,369,587	2,369,587				151,712,100	0	0	0	0
6,379,293	6,379,293	-97,138	-97,138				6,476,431	0	0	0	0
10,015,952	10,015,952	-29,520	-29,520				10,045,472	0	0	0	0
768,906,624	768,906,624	2,000,000	2,000,000				0	0	0	766,906,624	0
77,668,353	77,668,353	250,000	250,000				0	0	0	77,418,353	0
121,944,909	121,944,909	-1,561,128	-1,561,128				123,506,037	0	0	0	0
0	0	-1	0				0	0	0	0	0
2,275	2,275	-8,610	-8,610				0	0	0	10,885	0
2,844,188,150	0	2,616,479	0				0	0	0	0	0
8,457,126	8,457,126	534,257	534,257				0	0	0	7,922,869	0
410,996	410,996	0	0				410,996	0	0	0	0
133,096,016	0	-3,566,176	0				0	0	0	0	0
1,117,436	1,117,436	-4,656	-4,656				0	0	0	1,122,092	0
1,428,889	1,428,889	561,667	561,667				867,222	0	0	0	0
241,667	241,667	8,334	8,334				0	0	0	233,333	0
37,174	37,174	18,583	18,583				0	0	0	18,591	0
1,117,498	1,117,498	-5,172	-5,172				0	0	0	1,122,670	0
1,109,029	1,109,029	-4,603	-4,603				0	0	0	1,113,632	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
53,192,807	53,192,807	8,975,764	8,975,764				0	0	0	44,217,043	0
331,124	331,124	-2,495,066	-2,495,066				0	0	0	2,826,190	0
136,067,980	91,731,500	8,909,151	8,909,151				0	0	0	82,822,349	45,182,780
97,281,111	97,281,111	-26,604,972	-26,604,972				17,435,448	0	0	106,450,635	0
1,510,377,369	1,510,377,369	482,229,993	482,229,993				176,778,144	0	0	851,369,233	0
144,900	144,900	-2,684,100	144,900				0	0	0	0	0
275,000	275,000	12,500	12,500				0	0	0	262,500	0
325,000	325,000	12,500	12,500				0	0	0	312,500	0
18,634,749	18,634,749	391,566	391,566				0	0	0	18,243,183	0
37,377	291	21,928	92				199	0	0	0	0
31,683,980	0	209,828	0				0	0	0	0	0
2,058,237	2,058,237	37,166	37,166				0	0	0	2,021,071	0
3,460,701	3,460,701	54,086	54,086				0	0	0	3,406,615	0
60,000	60,000	0	0				0	0	0	60,000	0
136,046	0	136,046	0				0	0	0	0	0
7,547,943	7,547,943	-85,861	-85,861				0	0	0	7,633,804	0
3,420,801	3,420,801	75,218	75,218				0	0	0	3,345,583	0
9,524,205	9,524,205	227,562	227,562				0	0	0	9,296,643	0
1,963	0	798	0				0	0	0	0	0
0	0	4,701	4,701				-4,701	0	0	0	0
0	0	0	0				0	0	0	0	0
3,507,110	3,507,110	59,253	59,253				0	0	0	3,447,857	0
933,333	933,333	13,095	13,095				0	0	0	920,238	0
9,088,470	9,088,470	197,846	197,846				0	0	0	8,890,624	0
5,006	0	138	138				-138	0	0	0	0
19	19	0	0				19	0	0	0	0
1,538,048	1,538,048	23,095	23,095				0	0	0	1,514,953	0
26	26	-2,833	1,437				-1,411	0	0	0	0
1,144	1,144	573	573				0	0	0	571	0
0	0	-19,374	-19,374				19,374	0	0	0	0
0	0	-2,018,235	-2,018,235				2,018,235	0	0	0	0
0	0	-20,311,673	-20,311,673				20,311,673	0	0	0	0
0	0	-7,975,487	-7,975,487				7,975,487	0	0	0	0
0	0	-23,283,010	-23,283,010				23,283,010	0	0	0	0
8,656,406	8,656,406	7,154,229	7,154,229				1,502,177	0	0	0	0
309,215	309,215	-311	-311				309,526	0	0	0	0
161,673,121	161,673,121	4,074,759	4,074,759				155,862,312	0	1,736,050	0	0
1,475,652	1,475,652	-1,484	-1,484				1,477,136	0	0	0	0
-866,061	-866,061	-5,204	-5,204				-860,857	0	0	0	0
125,366	125,366	486	486				124,880	0	0	0	0
174,000	174,000	0	0				174,000	0	0	0	0
181,432	181,432	0	0				181,432	0	0	0	0
29,000	29,000	0	0				29,000	0	0	0	0
319,000	319,000	0	0				319,000	0	0	0	0
29,000	29,000	0	0				29,000	0	0	0	0
137,568	137,568	0	0				137,568	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
188,117,998	188,117,998	188,117,996	188,117,996				2	0	0	0	0
188,117,998	188,117,998	94,058,999	94,058,999				94,058,999	0	0	0	0
81,117,614	81,117,614	0	0				81,117,614	0	0	0	0
15,000	15,000	0	0				15,000	0	0	0	0
0	0	-530,317	-530,317				530,317	0	0	0	0
0	0	-19,517,253	-19,517,253				19,517,253	0	0	0	0
0	0	138,319,671	138,319,671				-138,319,671	0	0	0	0
0	0	-93,838,831	-93,838,831				93,838,831	0	0	0	0
0	0	-69,224	-69,224				69,224	0	0	0	0
100,472,454	100,472,454	-1,835,621	-1,835,621				102,308,075	0	0	0	0
92,552,688	92,552,688	640,296	640,296				91,912,392	0	0	0	0
0	0	-23,116,763	-23,116,763				23,116,763	0	0	0	0
0	0	5,380,762	5,380,762				-5,380,762	0	0	0	0
0	0	-4,225,467	-4,225,467				4,225,467	0	0	0	0
121,868,858	121,868,858	102,485,990	102,485,990				19,382,868	0	0	0	0
0	0	-152,085,558	-106,696,112				50,000,001	0	0	56,696,111	0
0	0	-751,384,304	-751,384,304				751,384,304	0	0	0	0
1,167	1,167	578	578				0	0	0	589	0
0	0	-47,507	-47,507				47,507	0	0	0	0
0	0	-72,634	-72,634				72,634	0	0	0	0
0	0	-1,966,087	-1,966,087				1,966,087	0	0	0	0
0	0	-92,632,789	-92,632,789				92,632,789	0	0	0	0
0	0	-1,051,732	-1,051,732				1,051,732	0	0	0	0
0	0	-149,770	-149,770				149,770	0	0	0	0
0	0	-44,549	-44,549				44,549	0	0	0	0
0	0	-117,509	-117,509				117,509	0	0	0	0
0	0	-4,456,807	-4,456,807				4,456,807	0	0	0	0
0	0	-5,311,517	-5,311,517				5,311,517	0	0	0	0
0	0	-9,230,733	-9,230,733				9,230,733	0	0	0	0
0	0	74,819	74,819				-74,819	0	0	0	0
0	0	-4,547,021	-4,547,021				4,547,021	0	0	0	0
0	0	-261,197	-261,197				261,197	0	0	0	0
0	0	-1,596,250	-1,596,250				1,596,250	0	0	0	0
0	0	-1,541,526	-1,541,526				1,541,526	0	0	0	0
0	0	42,185,389	42,185,389				-42,185,389	0	0	0	0
0	0	-333,669,678	-333,669,678				333,669,678	0	0	0	0
0	0	-803,168	-803,168				803,168	0	0	0	0
0	0	-46,596	-46,596				46,596	0	0	0	0
0	0	-18,220,632	-18,220,632				18,220,632	0	0	0	0
0	0	-16,263,196	-16,263,196				16,263,196	0	0	0	0
47,500	47,500	-117,164	-117,164				164,664	0	0	0	0
0	0	-31,824	-31,824				31,824	0	0	0	0
0	0	-142,400,010	-142,400,010				142,400,010	0	0	0	0
0	0	-244,655,543	-244,655,543				244,655,543	0	0	0	0
0	0	-75,883,476	0				0	0	0	0	0
0	0	5,887	5,887				-5,887	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	-1,183,712	0				0	0	0	0	0
0	0	-16,217,510	0				0	0	0	0	0
0	0	-8,691,897	0				0	0	0	0	0
0	0	-5,689,163	0				0	0	0	0	0
0	0	-309,636	-309,636				309,636	0	0	0	0
0	0	20,452,804	20,452,804				-20,452,804	0	0	0	0
0	0	-82,831,029	-82,831,029				82,831,029	0	0	0	0
0	0	-358,540	-358,540				358,540	0	0	0	0
0	0	-23,774,040	-23,774,040				23,774,040	0	0	0	0
0	0	-242,081	-242,081				242,081	0	0	0	0
0	0	-22,034	-22,034				22,034	0	0	0	0
0	0	-4,344,455	-4,344,455				4,344,455	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-33,475,959	-33,475,959				33,475,959	0	0	0	0
0	0	-712,670,755	-712,670,755				712,670,755	0	0	0	0
0	0	-267,184	-267,184				267,184	0	0	0	0
334,197	334,197	-8,295	-8,295				342,492	0	0	0	0
0	0	-85,820,261	-85,820,261				85,820,261	0	0	0	0
0	0	-2,759,484	-2,759,484				2,759,484	0	0	0	0
0	0	-1,301,973	-1,301,973				1,301,973	0	0	0	0
0	0	-5,130,859	-5,130,859				5,130,859	0	0	0	0
0	0	6,494,407	6,494,407				-6,494,407	0	0	0	0
0	0	-191,698,794	-191,698,794				191,698,794	0	0	0	0
0	0	-52,779,593	-52,779,593				52,779,593	0	0	0	0
0	0	-841,438	-841,438				841,438	0	0	0	0
0	0	-72,121	-72,121				72,121	0	0	0	0
0	0	-194,511,789	-194,511,789				194,511,789	0	0	0	0
0	0	-8,909	-8,909				8,909	0	0	0	0
0	0	-786,490	-786,490				786,490	0	0	0	0
0	0	89,155	89,155				-89,155	0	0	0	0
0	0	-201,989	-201,989				201,989	0	0	0	0
0	0	-24,252	-24,252				24,252	0	0	0	0
0	0	-114,546,042	-114,546,042				114,546,042	0	0	0	0
0	0	-97,912,797	-97,912,797				97,912,797	0	0	0	0
0	0	-58,029,619	-58,029,619				58,029,619	0	0	0	0
0	0	-12,789,144	-12,789,144				12,789,144	0	0	0	0
0	0	-2,592,830	-2,592,830				2,592,830	0	0	0	0
726,422	726,419	726,419	726,419				0	0	0	0	0
33,113	0	-440	0				0	0	0	0	0
38	3	-1	-1				4	0	0	0	0
0	0	-15,942,978	-15,942,978				15,942,978	0	0	0	0
31,877,550	31,877,550	96,367	96,367				31,781,183	0	0	0	0
0	0	0	0				0	0	0	0	0
14,414,855	14,414,855	-683,104	-683,104				15,097,959	0	0	0	0
0	0	1,946,058	1,946,058				-1,946,058	0	0	0	0
10,551,433	10,551,433	-13,272	-13,272				10,564,705	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	-23,125,594	-23,125,594				23,125,594	0	0	0	0
0	0	-114,738	-114,738				114,738	0	0	0	0
0	0	-6,657	-6,657				6,657	0	0	0	0
0	0	-2,602,947	-2,602,947				2,602,947	0	0	0	0
0	0	-3,332,821	-3,332,821				3,332,821	0	0	0	0
0	0	-8,607,420	-8,607,420				8,607,420	0	0	0	0
0	0	-33,638	-33,638				33,638	0	0	0	0
0	0	-20,775,094	-20,775,094				20,775,094	0	0	0	0
0	0	-26,389,796	-26,389,796				26,389,796	0	0	0	0
0	0	-420,719	-420,719				420,719	0	0	0	0
0	0	-36,060	-36,060				36,060	0	0	0	0
0	0	-65,861,613	-65,861,613				65,861,613	0	0	0	0
163,082,694	163,082,694	-941,584	-941,584				164,024,278	0	0	0	0
4,730,481	4,730,481	-50,004	-50,004				4,780,485	0	0	0	0
419,180,646	419,180,646	-2,732,376	-2,732,376				421,181,451	0	0	731,571	0
123,904,826	123,904,826	-146,637	-146,637				124,051,463	0	0	0	0
1,084,097	1,084,097	-4,864	-4,864				1,088,961	0	0	0	0
442,292,374	442,292,374	-20,532,598	-20,532,598				462,824,972	0	0	0	0
26,655,000	26,655,000	0	0				26,655,000	0	0	0	0
64,464,500	64,464,500	0	0				64,464,500	0	0	0	0
78,119,859	78,119,859	1,583,613	1,583,613				76,536,246	0	0	0	0
53,745,000	53,745,000	-50,000	-50,000				53,795,000	0	0	0	0
7,865,762	7,865,762	33,038	33,038				7,832,724	0	0	0	0
37,436,802	37,436,802	36,836,802	36,836,802				0	0	0	600,000	0
87,608,337	87,608,337	-87,596,790	-87,596,790				0	0	0	175,205,127	0
281,707,216	281,707,216	-276,901,770	-276,901,770				0	0	0	558,608,986	0
0	0	-2,500,000	-2,500,000				0	0	0	2,500,000	0
6,028,725	6,028,725	-4,530	-4,530				328,213	0	5,705,041	0	0
147,588	0	0	0				0	0	0	0	0
206,612	206,612	-244,620	-244,620				205,744	0	0	245,488	0
14,925,361	14,925,361	12,426,975	12,426,975				2,498,386	0	0	0	0
429	429	-13,873	-13,873				14,302	0	0	0	0
4,725,635	4,725,635	-4,752	-4,752				4,730,387	0	0	0	0
0	0	-3,165,316	-3,165,316				3,165,316	0	0	0	0
0	0	-8,845,994	-8,845,994				8,845,994	0	0	0	0
135	135	1	1				134	0	0	0	0
75,479,053	75,479,053	39,140	39,140				75,439,913	0	0	0	0
18,445,650	18,445,650	-18,550	-18,550				18,464,200	0	0	0	0
91,798,132	91,798,132	-119,502	-119,502				91,917,634	0	0	0	0
58,900,694	58,900,694	-59,234	-59,234				58,959,928	0	0	0	0
457,944	457,944	417	417				457,527	0	0	0	0
0	0	-187,078,109	-187,078,109				187,078,109	0	0	0	0
0	0	-50,408,872	-50,408,872				50,408,872	0	0	0	0
0	0	-42,185,389	-42,185,389				42,185,389	0	0	0	0
0	0	-229,477	-229,477				229,477	0	0	0	0
0	0	-13,313	-13,313				13,313	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	-5,205,895	-5,205,895				5,205,895	0	0	0	0
0	0	-4,065,799	-4,065,799				4,065,799	0	0	0	0
0	0	-121,841,811	-121,841,811				121,841,811	0	0	0	0
0	0	-13,005,398	-13,005,398				13,005,398	0	0	0	0
0	0	-923,184,250	-923,184,250				923,184,250	0	0	0	0
0	0	-27,895,808	-27,895,808				27,895,808	0	0	0	0
0	0	-11,158,653	-11,158,653				11,158,653	0	0	0	0
0	0	-29,908,236	-29,908,236				29,908,236	0	0	0	0
0	0	-89,061	-89,061				89,061	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-57,954,827	-57,954,827				57,954,827	0	0	0	0
0	0	-2,759,484	-2,759,484				2,759,484	0	0	0	0
0	0	-1,301,973	-1,301,973				1,301,973	0	0	0	0
0	0	-5,130,859	-5,130,859				5,130,859	0	0	0	0
0	0	-6,628,958	-6,628,958				6,628,958	0	0	0	0
0	0	-41,550,188	-41,550,188				41,550,188	0	0	0	0
0	0	-52,779,593	-52,779,593				52,779,593	0	0	0	0
0	0	-841,438	-841,438				841,438	0	0	0	0
0	0	-72,121	-72,121				72,121	0	0	0	0
0	0	-187,816	-187,816				187,816	0	0	0	0
16,719,521,798	13,128,532,403	0	0				2,467,531,745	0	-274,029,754	10,935,030,413	831,709,742
-27,341,286	-27,341,286	217,167,553	217,167,553				0	0	-244,508,839	0	0
8,402,119	0	-91,322	0				0	0	0	0	8,493,441
14,288,093	0	158,684	0				0	0	0	0	0
8	0	0	0				0	0	0	0	0
474	474	0	0				474	0	0	0	0
1,277,861	1,277,861	-136	-136				1,277,997	0	0	0	0
2,904,047	0	2,802,738	0				0	0	0	0	101,309
22,899,156	22,899,156	-217,167,552	-217,167,552				0	0	240,066,708	0	0
445,964,076	0	49,959,547	0				0	0	0	0	0
147,105,418	0	-1,166,894,582	0				0	0	0	0	1,314,000,000
0	0	-12,549,704	0				0	0	0	0	0
2,357,361	0	37,467	0				0	0	0	0	2,319,894
2,417,470	2,417,470	0	0				179	0	2,417,292	0	0
12,052,152	12,052,152	138,500	138,500				0	0	0	11,913,652	0
2,024,839	2,024,839	0	0				0	0	2,024,839	0	0
71,131,323	0	800,946	0				0	0	0	0	0
20,653,774	20,653,774	59,337	59,337				20,594,437	0	0	0	0
0	0	-1,589,585,543	0				0	0	0	0	0
616,458	616,458	2,589	2,589				613,869	0	0	0	0
899,482	899,482	0	0				0	0	899,482	0	0
0	0	-9,501,254	-9,501,254				0	0	9,501,254	0	0
2,846	2,846	0	0				0	0	2,846	0	0
224	0	0	0				0	0	0	0	224
241,516,787	0	-27,741,616	0				0	0	0	0	269,258,403
534,565,307	0	-3,666,588	0				0	0	0	0	538,231,895

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	-142,947	-142,947				0	0	142,947	0	0
42,133	42,133	-15,572	-15,572				0	0	57,705	0	0
163,309	163,309	58,545	58,545				0	0	104,764	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
40,534,204	40,534,204	-900,879	-900,879				41,435,083	0	0	0	0
6,062,805	6,062,805	-154,245	-154,245				6,217,050	0	0	0	0
69,754,568	69,754,568	111,937	111,937				69,642,631	0	0	0	0
15,056,400	15,056,400	112,260	112,260				14,944,140	0	0	0	0
109,304,381	109,304,381	-3,501,540	-3,501,540				112,805,921	0	0	0	0
1,201,355	1,201,355	1,201,355	1,201,355				0	0	0	0	0
281,743,450	281,743,450	-5,045,181	-5,045,181				286,788,631	0	0	0	0
29,825,600	29,825,600	196,000	196,000				29,629,600	0	0	0	0
134,358,735	134,358,735	70,753,767	70,753,767				63,604,968	0	0	0	0
127,573,223	127,573,223	-5,671,882	-5,671,882				133,245,105	0	0	0	0
14,141,141	14,141,141	-116,591	-116,591				14,257,732	0	0	0	0
35,021,321	35,021,321	5,638	5,638				35,015,683	0	0	0	0
292,473,200	292,473,200	-1,649,200	-1,649,200				294,122,400	0	0	0	0
71,517,496	71,517,496	1,969,835	1,969,835				69,547,661	0	0	0	0
141,048,720	141,048,720	-856,440	-856,440				141,905,160	0	0	0	0
61,511,916	61,511,916	-305,617	-305,617				61,817,533	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
56,029,749	56,029,749	-451,156	-451,156				56,480,905	0	0	0	0
94,595,269	94,595,269	567,678	567,678				94,027,591	0	0	0	0
117,190,497	117,190,497	-4,133,922	-4,133,922				121,324,419	0	0	0	0
0	0	0	0				0	0	0	0	0
9,254,505	9,254,505	-19,500	-19,500				9,274,005	0	0	0	0
34,702,393	34,702,393	1,318	1,318				34,701,075	0	0	0	0
9,157,324	9,157,324	26,601	26,601				9,130,723	0	0	0	0
12,281,740	12,281,740	-16,360	-16,360				12,298,100	0	0	0	0
3,997,224	3,997,224	-225,282	-225,282				4,222,506	0	0	0	0
11,621,160	11,621,160	-56,680	-56,680				11,677,840	0	0	0	0
0	0	0	0				0	0	0	0	0
63,698,231	63,698,231	-47,914	-47,914				63,746,145	0	0	0	0
26,601,150	26,601,150	406,204	406,204				26,194,946	0	0	0	0
4,292,216	4,292,216	46,480	46,480				4,245,736	0	0	0	0
36,194,200	36,194,200	144,200	144,200				36,050,000	0	0	0	0
37,083,270	37,083,270	-25,200	-25,200				37,108,470	0	0	0	0
6,136,220	6,136,220	-35,980	-35,980				6,172,200	0	0	0	0
229,242,821	229,242,821	3,120,802	3,120,802				226,122,019	0	0	0	0
0	0	0	0				0	0	0	0	0
159,011,092	159,011,092	-8,331,130	-8,331,130				167,342,222	0	0	0	0
5,653,669	5,653,669	1,203,272	1,203,272				4,450,397	0	0	0	0
3,965,924,049	3,965,924,049	191,041,719	191,041,719				3,774,882,330	0	0	0	0
7,072,563	7,072,563	-36,072	-36,072				7,108,635	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
7,420,700	7,420,700	-55,440	-55,440				7,476,140	0	0	0	0
25,169,320	25,169,320	-275,330	-275,330				25,444,650	0	0	0	0
16,555,103	16,555,103	-14,000	-14,000				16,569,103	0	0	0	0
0	0	0	0				0	0	0	0	0
2,514,377	2,514,377	-13,662	-13,662				2,528,039	0	0	0	0
96,343,008	96,343,008	7,665,149	7,665,149				88,677,859	0	0	0	0
0	0	0	0				0	0	0	0	0
16,416,800	16,416,800	1,172,557	1,172,557				15,244,243	0	0	0	0
11,629,730	11,629,730	-67,060	-67,060				11,696,790	0	0	0	0
1,979,300	1,979,300	-9,640	-9,640				1,988,940	0	0	0	0
38,314,502	38,314,502	-4,450,276	-4,450,276				42,764,778	0	0	0	0
21,144,730	21,144,730	16,513	16,513				21,128,217	0	0	0	0
0	0	-7,196,940	-7,196,940				7,196,940	0	0	0	0
1,592,762,567	0	-75,548,799	0				0	0	0	0	839,454
355,726,345	0	-8,974,650	0				0	0	0	0	0
46,927,940	46,927,940	-554,482	-554,482				47,482,422	0	0	0	0
9,963,659	9,963,659	-212,342	-212,342				13,215,223	-3,039,222	0	0	0
8,479,943,753	54,777,878	958,649,724	15,475,922				-11,131,575	0	0	50,433,531	76,948
3,080,337,198	2,423,852,392	4,860,495	5,788,718				0	0	0	2,418,063,674	523,782,135
35,898,659,488	12,351,880,101	-360,770,398	1,706,735,515				4,291,565,972	-2,832,499,990	731,617,093	8,454,461,511	0
16,324,219,052	228,391,620	-24,956,063	14,471,291				0	0	0	213,920,329	4,911,532,378
500,880,398	151,417,622	-11,235,002	0				0	0	0	151,417,622	0
0	0	0	0				0	0	0	0	0
84,279,618	82,344,788	3,947,365	4,288,485				76,486,436	-939,462	2,509,329	0	0
4,049,453	4,049,453	0	0				0	0	4,049,453	0	0
0	0	0	0				0	0	0	0	0
25,643,186	25,643,186	-278,403	-278,403				25,921,589	0	0	0	0
9,438,157	9,218,128	-77,778	-77,423				9,295,551	0	0	0	0
8,038,569	8,038,569	8,038,569	8,038,569				0	0	0	0	0
2,324,777	1,973,804	-110,924	-106,537				2,299,905	-219,564	0	0	0
5,072,439	5,072,439	-873,512	-873,512				6,133,905	-187,954	0	0	0
161,490	151,195	36,713	36,758				114,437	0	0	0	0
209,041	195,241	41,155	41,215				154,026	0	0	0	0
2,920,500	2,920,500	-60,750	-60,750				2,981,250	0	0	0	0
950,949	890,439	215,917	216,182				674,257	0	0	0	0
396,110	370,921	90,076	90,187				280,734	0	0	0	0
88,303	82,718	20,038	20,063				62,655	0	0	0	0
1,453,179	1,354,995	235,332	235,763				1,077,964	0	41,268	0	0
0	0	0	0				0	0	0	0	0
27,684,956	27,684,956	3,291,241	3,291,241				24,393,715	0	0	0	0
1,853,865	1,852,021	77,354	75,510				1,776,511	0	0	0	0
46	46	0	0				46	0	0	0	0
60,404,221	0	-653,669	0				0	0	0	0	0
4,177,534	4,177,534	43,893	43,893				4,133,641	0	0	0	0
3,723,763	1,486,905	106,895	32,995				1,453,910	0	0	0	0
201,966,645	201,966,645	1,088,358	1,088,358				200,878,287	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
162,380,304	162,380,304	-4,562,973	-4,562,973				166,943,277	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
11	11	0	0				11	0	0	0	0
2	2	0	0				2	0	0	0	0
2,530,212	2,530,212	19,274	19,274				2,510,938	0	0	0	0
34,117	34,117	-826	-826				366,626	-331,683	0	0	0
353,922	353,922	25,093	25,093				328,829	0	0	0	0
3,752,440	3,752,440	247,947	247,947				3,504,493	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
8,399,832	8,399,832	1,296,869	1,296,869				10,763,140	-3,660,177	0	0	0
1,885	1,885	0	0				1,885	0	0	0	0
1,000,461,541	1,000,461,541	-20,956,286	-20,956,286				1,032,940,765	-11,522,938	0	0	0
638	638	0	0				638	0	0	0	0
237,366,152	237,366,152	9,724,587	9,724,587				287,921,678	-60,280,113	0	0	0
43,700,853	43,700,853	-1,243,756	-1,243,756				44,944,609	0	0	0	0
0	0	0	0				0	0	0	0	0
6,932,255	6,932,255	215,164	215,164				6,833,934	-116,843	0	0	0
0	0	-797,098	-797,098				1,461,600	-664,502	0	0	0
2,134,143	2,134,143	73,397	73,397				2,060,746	0	0	0	0
0	0	0	0				0	0	0	0	0
77,340,378	77,340,378	3,046,180	3,046,180				74,294,198	0	0	0	0
1,931,119	1,931,119	-49,380	-49,380				1,980,499	0	0	0	0
6,767,187	6,767,187	-1,847,215	-1,847,215				8,614,402	0	0	0	0
0	0	0	0				0	0	0	0	0
1,395,052	1,395,052	-900,439	-900,439				2,295,491	0	0	0	0
17,963,146	17,963,146	474,731	474,731				18,350,420	-862,005	0	0	0
662,103	662,103	-94,546	-94,546				1,419,141	-662,492	0	0	0
902,020	902,020	269,827	269,827				632,193	0	0	0	0
0	0	0	0				0	0	0	0	0
762,205	762,205	59,088	59,088				703,117	0	0	0	0
900,468	900,468	29,570	29,570				870,898	0	0	0	0
0	0	0	0				0	0	0	0	0
1,537,812	1,537,812	1,532,516	1,532,516				5,502	-206	0	0	0
14,724,117	14,724,117	-2,007,735	-2,007,735				16,731,852	0	0	0	0
0	0	-51	-51				51	0	0	0	0
201	201	0	0				201	0	0	0	0
1,658,946	1,658,946	-11,724	-11,724				1,670,670	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
6,508,463	6,508,463	-958,443	-958,443				7,466,906	0	0	0	0
7,532,090	7,532,090	-1,421,004	-1,421,004				8,953,094	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,770,500,379	293,922,371	-19,590,195	-3,285,654				297,208,025	0	0	0	0
0	0	0	0				0	0	0	0	0
8,900,399	8,900,399	-538,644	-538,644				9,439,043	0	0	0	0
136,360,000	0	0	0				0	0	0	0	138,962,855
14,251,297	14,076,821	5,732,311	5,728,849				8,347,972	0	0	0	0
131,922	131,922	47,039	47,039				92,205	-7,322	0	0	0
175,116,445	172,704,037	32,938,688	32,117,059				98,470,894	-462,636	42,578,719	0	0
259,363	259,363	53,352	53,352				206,011	0	0	0	0
92,088,994	90,814,226	79,925,104	79,757,476				10,658,271	-112,899	511,378	0	0
348,844,962	344,425,313	305,674,205	303,613,089				7,541,989	0	33,270,235	0	0
19,055,983	19,055,983	5,875,157	5,875,157				12,417,427	0	763,399	0	0
1,184,003	1,163,489	-199,180	-206,865				1,323,501	-2,024	48,877	0	0
0	0	-110,009,568	-110,009,568				111,403,730	-1,394,162	0	0	0
121,446,303	121,446,303	60,005,226	60,005,226				61,451,847	-10,770	0	0	0
728,032	728,032	0	0				728,032	0	0	0	0
316,576	316,576	-893	-893				317,469	0	0	0	0
19,284,587	19,284,587	834,761	834,761				18,449,826	0	0	0	0
-142,686	-142,686	-140,295	-140,295				0	-2,391	0	0	0
-142,686	-142,686	-1,811,666	-1,811,666				1,668,980	0	0	0	0
103,612	103,612	-1,192	-1,192				104,804	0	0	0	0
3,401,870	3,401,870	-1,835,262	-1,835,262				5,237,132	0	0	0	0
0	0	-2,904,790	-2,904,790				2,904,790	0	0	0	0
62,316	62,316	49,811	49,811				12,505	0	0	0	0
47,507,428	47,507,428	8,178,380	8,178,380				39,338,245	-9,197	0	0	0
890,685,281	19,708,327	-1,735,240	12,130,677				1,016,942	0	6,560,708	0	0
-198,538,069	-198,538,069	-68,302,782	-68,302,782				-130,235,287	0	0	0	0
5,823,820,853	1,767,407,367	-1,409,355,992	-428,155,360				0	0	0	2,195,562,727	0
0	0	0	0				0	0	0	0	0
1,671,468,113	64,532,981	671,179,943	-19,744,271				0	0	84,277,252	0	914,272,948
295,557,815	225,557,815	-93,788,116	-93,788,116				-58,833	0	0	319,404,764	461,989,415
1,206,080	1,206,080	0	0				0	0	1,206,080	0	0
3,225,867	3,225,867	-2,670,883	-2,670,883				0	0	5,896,750	0	0
529,169,169	89,939,241	27,434,116	26,126,503				0	0	63,812,738	0	437,922,315
91,780	91,780	-1,883	-1,883				93,663	0	0	0	0
632,588	632,588	-1,811,744	-1,811,744				2,444,332	0	0	0	0
29,196,916	29,196,916	-1,570,807	-1,570,807				30,767,723	0	0	0	0
538,280,814	538,280,814	13,435,733	13,435,733				524,845,081	0	0	0	0
1,990,000	1,990,000	0	0				1,990,000	0	0	0	0
733,669,112	0	-7,885,146	0				0	0	0	0	741,554,258
23,904,266	0	-8,980	0				0	0	0	0	23,913,246
7,753,103,894	0	1,860,858,651	0				0	0	0	0	-696,710,251
157,429,937	0	427,667	0				0	0	0	0	157,002,270
62,289,842	0	-25,438	0				0	0	0	0	0
4,949,789,191	0	2,742,337,596	0				0	0	0	0	2,207,451,595

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
85,438,351	0	-45,342	0				0	0	0	0	85,483,693
129,523,718	0	39,686,700	0				0	0	0	0	89,837,018
41,210,936	0	-12,988	0				0	0	0	0	41,223,924
91,876,898	91,876,898	1,867,413	1,867,413				0	0	0	90,009,485	0
-1,006,320,537	2,176,811	-56,142,542	2,176,811				0	0	0	0	-950,177,995
616,360,612	0	613,536,343	0				0	0	0	0	-39,177,746
1,146,230,151	1,029,036	21,125,001	-796,113				0	0	1,825,149	0	265,235,615
68,175,000	0	0	0				0	0	0	0	68,175,000
0	0	0	0				0	0	0	0	0
640,206	640,206	0	0				0	0	640,206	0	0
10,491,861,087	196,646,475	1,540,901,778	-48,463,066				0	0	245,109,541	0	6,835,203,553
379,998,337	44,984,501	5,903,676	2,656,038				0	0	42,328,463	0	312,439,449
137,030,892	1,541,604	-24,743	-24,743				1,566,347	0	0	0	135,489,288
0	0	-5,902,235	-101,771				101,771	0	0	0	5,800,464
0	0	-22,214	-22,214				22,214	0	0	0	0
104,560,111	0	-44,417	0				0	0	0	0	104,604,528
0	0	-13,518,899	0				0	0	0	0	13,518,899
920,779,818	0	31,647,174	-10,234,798				0	0	10,234,798	0	878,897,845
9,672,317	0	110,156	0				0	0	0	0	4,682,320
12,754,381	0	-707,019	0				0	0	0	0	13,461,400
32,060,918	0	-11,938	0				0	0	0	0	32,072,856
1,864,576	0	0	0				0	0	0	0	1,864,576
0	0	0	0				0	0	0	0	0
38,704,271,859	0	34,377,701,733	0				0	0	0	0	5,489,702,261
3,664,025	0	14,251	0				0	0	0	0	0
748,140,969	0	-338,531	0				0	0	0	0	748,479,500
29,484,430	0	-11,784	0				0	0	0	0	29,496,214
5,499,424,554	0	4,968,275,302	0				0	0	0	0	531,149,252
13,312,738,413	0	11,598,461,413	0				0	0	0	0	0
-3,408,000,428	0	0	0				0	0	0	0	-3,408,000,428
35,520,906	0	-14,178	0				0	0	0	0	0
45,779,824	0	-18,273	0				0	0	0	0	0
4,096,054,183	0	302,556,833	0				0	0	0	0	3,793,497,350
130,543,490	0	-56,498	0				0	0	0	0	130,599,988
-36,318,752,099	0	-1,568,142,753	0				0	0	0	0	-34,750,609,346
899,095,116	0	875,609,436	0				0	0	0	0	23,485,680
3,754,352,488	0	3,732,344,238	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
200,407,763	200,407,763	45,645,561	45,645,561				154,762,202	0	0	0	0
19,697,897,477	0	10,033,748,810	0				0	0	0	0	9,664,148,667
0	0	0	0				0	0	0	0	0
414,877,267	414,877,267	294,637,937	294,637,937				120,239,330	0	0	0	0
890,978,707	25,696,263	3,367,514	25,696,263				0	0	0	0	887,611,193
12,876,679,031	216,270,928	-2,396,918,807	162,454,955				0	0	53,815,973	0	15,219,781,865
6,966,238,779	627,650,977	2,389,307,757	202,585,329				0	0	425,065,648	0	4,151,865,374
-3,419,521,754	5,471,707	-19,867,293	5,471,707				0	0	0	0	-3,399,654,461

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
5,872,561	5,872,561	-40,137	-40,137				5,912,698	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
-227,825,727	-227,825,727	-1,045,056,385	-1,045,056,385				0	0	817,230,658	0	0
3,693,827,923	0	1,925,736,124	0				0	0	0	0	1,818,640,912
346,715,478	0	144,564,118	0				0	0	0	0	202,151,360
29,169,029	0	9,450,054	0				0	0	0	0	19,718,975
5,443,881,149	0	3,939,219,448	0				0	0	0	0	0
33,230,013,125	0	17,543,198,147	0				0	0	0	0	0
10,565,603,330	0	4,442,608,364	0				0	0	0	0	6,122,994,966
893,623,759	0	-440,972	0				0	0	0	0	894,064,731
9,044,167,485	0	7,954,005,048	0				0	0	0	0	0
2,234,719,872	0	1,967,997,762	0				0	0	0	0	0
16,515,319,007	0	13,796,623,505	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
863,781	863,781	198,334	198,334				665,447	0	0	0	0
0	0	-122,202,480	0				0	0	0	0	122,202,480
3,779,192,899	0	2,973,542,979	0				0	0	0	0	805,649,920
57,777,243	57,777,243	-203,028	-203,028				57,980,271	0	0	0	0
54,628,108	54,628,108	38,127,072	38,127,072				16,501,036	0	0	0	0
6,524,607,062	0	5,343,591,544	0				0	0	0	0	0
18,747,232	0	-6,636	0				0	0	0	0	18,753,868
201,135,122	0	-62,789	0				0	0	0	0	201,197,911
949,099,824	0	719,099,148	0				0	0	0	0	230,000,676
2,277,331,887	0	485,255,881	0				0	0	0	0	1,792,076,006
8,025,016,067	0	4,009,857,136	0				0	0	0	0	4,015,158,931
131,078,340	0	111,121,178	0				0	0	0	0	19,957,162
1,560,066,146	0	449,776,129	0				0	0	0	0	1,110,290,017
127,944,688	0	-61,069	0				0	0	0	0	128,005,757
0	0	0	0				0	0	0	0	0
5,172,942	5,172,942	-2,783	-2,783				5,175,725	0	0	0	0
719,860	719,860	0	0				719,860	0	0	0	0
28,643,563	28,643,563	12,384,049	12,384,049				16,259,514	0	0	0	0
47,525,208	47,525,208	-71,330,393	-71,330,393				89,022,387	0	0	29,833,214	0
102,510,542	0	121,945	0				0	0	0	0	50,081,890
0	0	0	0				0	0	0	0	0
0	0	211,869	211,869				-211,869	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	211,869	211,869				-211,869	0	0	0	0
0	0	0	0				0	0	0	0	0
47,525,207	47,525,207	-71,330,394	-71,330,394				89,022,387	0	0	29,833,214	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
386,745	386,280	-36,977	-36,977				364,538	0	58,719	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
879,432,543	0	-72,575,137	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,701,364,845	0	-46,599,281	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,411,818,311	0	-598,154,827	0				0	0	0	0	0
7,714,758,091	3,139,151,849	542,728,746	438,729,141				1,088,669,309	-718,538,600	185,594,042	2,144,697,957	0
202,257,974	61,143,182	-4,536,749	0				0	0	0	61,143,182	0
11,259,620	0	896,726	0				0	0	0	0	0
3,402,023	3,402,023	-1,423,731	-1,423,731				4,825,754	0	0	0	0
322,880,686	322,880,686	-13,658,851	-13,658,851				336,539,537	0	0	0	0
3,785,693	3,785,693	-11,248	-11,248				3,796,941	0	0	0	0
145,002,057	145,002,057	-3,213,447	-3,213,447				148,215,504	0	0	0	0
20,923,252	19,531,475	-773,835	-988,817				20,909,529	-389,237	0	0	0
2,581,083	2,581,083	-41,218	-41,218				3,094,777	-472,476	0	0	0
1,826,657	1,826,657	264,563	264,563				1,562,094	0	0	0	0
9,521	9,521	-53	-53				9,574	0	0	0	0
744,398	744,398	-1,222	-1,222				745,620	0	0	0	0
0	0	0	0				0	0	0	0	0
4,896,918	0	-227,853	0				0	0	0	0	0
1,459,171	0	-12,320	0				0	0	0	0	0
30,998,887	30,998,887	-562,835	-562,835				31,561,722	0	0	0	0
2,648,850	2,648,850	-151,657	-151,657				2,800,507	0	0	0	0
2,660,689	2,660,689	-28,263	-28,263				2,688,952	0	0	0	0
784,238	784,238	-55,051	-55,051				839,289	0	0	0	0
4,111,480	0	-285,696	0				0	0	0	0	0
5,544,516	5,544,516	-53,855	-53,855				5,598,371	0	0	0	0
35,337,171	35,337,171	109,969	109,969				35,227,202	0	0	0	0
216,000,923	181,739,561	-2,468,543	-2,560,521				216,439,753	-32,139,671	0	0	0
152,171,661	5,609,521	3,171,626	-18,717				5,628,238	0	0	0	0
23,632,169	23,632,169	-368,204	-368,204				24,000,373	0	0	0	0
20,050,054	20,050,054	1,067,716	1,067,716				18,982,338	0	0	0	0
39,480,672	0	2,396,025	0				0	0	0	0	0
34,781,762	34,781,762	-898,332	-898,332				35,680,094	0	0	0	0
26,167,879	21,806,566	-598,210	-459,692				22,208,429	0	57,829	0	0
87,466,303	87,466,303	-1,535,706	-1,535,706				89,002,009	0	0	0	0
25,364,852	16,500,117	-886,519	-528,680				17,028,797	0	0	0	0
330,613	330,613	-2,750	-2,750				333,363	0	0	0	0
60,277	60,277	-894	-894				61,171	0	0	0	0
267,664,149	63,907,093	-2,900,974	-782,682				64,689,775	0	0	0	147,730,398
0	0	0	0				0	0	0	0	0
0	0	-7,300,382	-7,300,382				0	0	0	7,300,382	0
0	0	-373,786,989	-373,786,989				6,298,373	0	0	367,488,616	0
0	0	-10,640,623	-10,640,623				10,640,623	0	0	0	0
11,006,427	6,937,405	693,121	763,162				6,174,243	0	0	0	0
103	103	30	30				0	0	73	0	0
74,396,422	44,477,249	1,108,740	75,601				44,401,648	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
11,689,182	11,689,182	-27,559,884	-27,559,884				12,227,167	0	0	27,021,899	0
38,462,614	35,030,745	-930,853	-940,956				35,971,701	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
15,028,675	12,651,770	57,271	127,617				12,524,153	0	0	0	0
0	0	-274,572	-274,572				274,572	0	0	0	0
9,418,392	9,026,865	71,167	68,229				8,958,636	0	0	0	0
5,828	5,828	-4,879	-4,879				10,707	0	0	0	0
230	0	-3	0				0	0	0	0	0
16,215,194	9,170,075	-2,256,643	-2,370,477				11,540,552	0	0	0	0
76,228,083	46,240,726	599,163	-120,464				46,361,190	0	0	0	0
35,233,638	35,233,638	344,493	344,493				52,321,676	-17,432,531	0	0	0
24,432,185	17,387,576	1,652,233	1,365,425				22,560,402	-6,538,251	0	0	0
13,487,056	0	1,240,406	0				0	0	0	0	0
74,164,848	51,526,980	2,639,844	2,488,304				55,963,001	-6,924,325	0	0	0
7,956,416	6,097,294	668,483	380,723				7,138,395	-1,421,824	0	0	0
48,238,499	34,579,843	2,207,643	1,466,743				39,281,854	-6,168,754	0	0	0
58,368,672	42,577,066	1,663,192	1,577,136				40,999,930	0	0	0	0
40,679	0	4,687	0				0	0	0	0	0
19,986,254	17,275,476	4,660,376	4,481,535				17,017,098	-4,223,157	0	0	0
84,938,389	84,938,389	-1,025,986	-1,025,986				98,412,254	-12,447,879	0	0	0
19,165	19,165	-608	-608				19,773	0	0	0	0
751,378	194,998	398,130	61,969				133,029	0	0	0	0
108,283	108,283	72,641	72,641				35,642	0	0	0	0
32,346,000	23,368,834	155,139	63,797				28,827,942	-5,522,905	0	0	0
10,807,300	8,358,487	-72,919	-684,518				9,262,061	-219,056	0	0	0
6,460,133	4,663,705	467,950	413,257				4,772,124	-521,676	0	0	0
27,205,407	0	1,802,789	0				0	0	0	0	0
0	0	-727	-727				727	0	0	0	0
21,267	237	-4,292	-7,255				10,145	-2,653	0	0	0
1,200,043	756,846	19,619	13,453				955,870	-212,477	0	0	0
0	0	0	0				0	0	0	0	0
11,373,386	6,455,265	1,417,169	79,421				6,449,377	-73,533	0	0	0
81,818,444	55,831,220	-414,825	-1,822,553				60,060,382	-2,406,609	0	0	0
13,272,931	9,316,056	1,780,340	1,197,953				9,590,718	-1,472,615	0	0	0
86,711,901	64,667,107	9,896,170	5,521,263				75,590,488	-16,444,644	0	0	0
70,419	70,419	-206,657	-133,764				204,183	0	0	0	0
0	0	0	0				0	0	0	0	0
1,363,061	1,363,061	-85,965	-85,965				1,449,026	0	0	0	0
21,773,568	20,200,799	-1,288,884	-1,144,332				21,345,131	0	0	0	0
67,561,614	67,561,614	304,425	304,425				86,053,649	-18,796,460	0	0	0
8,040,622	5,939,984	61,167	26,222				6,440,966	-542,554	15,350	0	0
9,609,058	6,124,907	86,822	-989,934				7,655,911	-541,070	0	0	0
198,425,664	145,194,010	-473,432	-1,124,167				164,621,710	-18,303,533	0	0	0
211,237	123,135	1,721	-4,514				153,480	-25,831	0	0	0
3,754,255	2,207,261	68,946	-41,873				2,694,424	-445,290	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
963,256	567,767	13,184	-15,145				698,784	-115,872	0	0	0
2,302,917	1,348,387	11,965	-56,349				1,683,040	-278,304	0	0	0
188,462,683	127,349,560	10,701,890	11,165,318				128,017,277	-11,833,035	0	0	0
27,144,993	17,200,302	-351,958	-339,541				17,539,843	0	0	0	0
13,867,460	10,368,873	-486,706	-344,679				10,713,552	0	0	0	0
66,583	0	5,109	0				0	0	0	0	0
1,764,973	787,273	439,118	43,413				743,860	0	0	0	0
7,049,325	4,731,546	3,057,443	1,140,621				3,590,925	0	0	0	0
152,867,267	152,867,267	-4,415,814	-4,415,814				25,222,791	0	2,649,246	129,411,044	0
0	0	0	0				0	0	0	0	0
20,067,126,027	0	-591,981,227	0				0	0	0	0	21,551,903,255
0	0	0	0				0	0	0	0	0
571,118	571,118	-5,226	-5,226				576,344	0	0	0	0
1,772,382	1,772,382	1,279,784	1,279,784				492,598	0	0	0	0
0	0	0	0				0	0	0	0	0
2,402,569	2,402,569	-29,844	-29,844				2,432,413	0	0	0	0
9,164,473,379	52,697,838	141,303,137	-142,838,402				52,213,368	0	143,322,872	0	8,827,634,002
0	0	0	0				0	0	0	0	0
-10,678,314,732	0	10,873,588,529	0				0	0	0	0	-21,551,903,261
-1,772,381	-1,772,381	-1,279,783	-1,279,783				-492,598	0	0	0	0
-6,384,550,947	-55,100,409	-322,574,256	-454,628				-54,645,781	0	0	0	-6,007,330,910
-571,118	-571,118	5,226	5,226				-576,344	0	0	0	0
101,127,477	74,893	-762,980	74,893				0	0	0	0	101,890,457
210,596	210,596	91,144	91,144				2,876	0	116,576	0	0
3,077,670	3,077,670	864,103	864,103				0	0	2,213,567	0	0
13,019	13,019	-13	-13				0	0	13,032	0	0
263,188	263,188	-1,042,166	-1,042,166				383	0	1,304,970	0	0
31,296	31,296	61	61				0	0	31,235	0	0
5,355,833	5,355,833	4,199,452	4,199,452				0	0	1,156,381	0	0
787,729	0	408,920	0				0	0	0	0	0
1	1	1	1				3	-3	0	0	0
26,337,917	24,746,684	-291,555	-24,887				24,771,571	0	0	0	0
53,212,788	49,679,300	-723,215	-688,083				50,367,383	0	0	0	0
28,501,274	27,299,562	27,401,996	27,299,562				0	0	0	0	0
9,006,090	8,139,696	57,958	-58,409				8,198,105	0	0	0	0
135,853,602	135,853,602	2,916,232	2,916,232				141,734,440	-8,797,070	0	0	0
74,623,692	71,970,082	-362,998	-240,600				72,210,682	0	0	0	0
703,281,932	0	22,460,710	0				0	0	0	0	0
960,400,240	0	387,713,876	0				0	0	0	0	0
505,727	0	-8,183	0				0	0	0	0	0
13,161	0	2,777	0				0	0	0	0	0
24	0	0	0				0	0	0	0	0
14,570	0	7,257	0				0	0	0	0	0
14,570	0	14,570	0				0	0	0	0	0
2,317	0	0	0				0	0	0	0	0
4	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
272,230	0	1,025	0				0	0	0	0	0
677,371	0	0	0				0	0	0	0	0
96,882	0	-293	0				0	0	0	0	0
10,608	0	-3	0				0	0	0	0	0
4,713	0	0	0				0	0	0	0	0
229	0	0	0				0	0	0	0	0
627	0	1	0				0	0	0	0	0
45,234	0	0	0				0	0	0	0	0
2,999	0	-2	0				0	0	0	0	0
70	0	3	0				0	0	0	0	0
164	0	0	0				0	0	0	0	0
204	0	0	0				0	0	0	0	0
1,835	0	5	0				0	0	0	0	0
43,139	0	-5	0				0	0	0	0	0
25,094	0	12,540	0				0	0	0	0	0
25,094	0	25,094	0				0	0	0	0	0
113,733	0	-298	0				0	0	0	0	0
2,028	0	8	0				0	0	0	0	0
119	0	0	0				0	0	0	0	0
45	0	0	0				0	0	0	0	0
3	0	0	0				0	0	0	0	0
4,087	0	-1	0				0	0	0	0	0
146,178	0	478	0				0	0	0	0	0
46	0	0	0				0	0	0	0	0
393	0	0	0				0	0	0	0	0
74	0	0	0				0	0	0	0	0
439	0	0	0				0	0	0	0	0
51,200	0	0	0				0	0	0	0	0
2,649	0	-1	0				0	0	0	0	0
2,932	0	11	0				0	0	0	0	0
494	0	2	0				0	0	0	0	0
1,752	0	-1	0				0	0	0	0	0
458,258	0	1,452	0				0	0	0	0	0
1,101	0	0	0				0	0	0	0	0
6	0	0	0				0	0	0	0	0
493	0	2	0				0	0	0	0	0
1,498	0	0	0				0	0	0	0	0
607	0	0	0				0	0	0	0	0
328,270	0	-155	0				0	0	0	0	0
78,020	0	-37	0				0	0	0	0	0
5,772	0	16	0				0	0	0	0	0
3,551	0	-1	0				0	0	0	0	0
194,158	0	28	0				0	0	0	0	0
158,388	0	659	0				0	0	0	0	0
91,137	0	0	0				0	0	0	0	0
251	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
358,890	0	-1,606	0				0	0	0	0	0
10	0	0	0				0	0	0	0	0
60,453	0	230	0				0	0	0	0	0
2,373	0	1	0				0	0	0	0	0
369	0	0	0				0	0	0	0	0
1,170	0	0	0				0	0	0	0	0
683	0	5	0				0	0	0	0	0
7	0	0	0				0	0	0	0	0
284	0	0	0				0	0	0	0	0
32	0	0	0				0	0	0	0	0
14	0	0	0				0	0	0	0	0
54,137	0	933	0				0	0	0	0	0
4,248	0	0	0				0	0	0	0	0
19	0	0	0				0	0	0	0	0
167	0	0	0				0	0	0	0	0
10,178	0	-3	0				0	0	0	0	0
59	0	0	0				0	0	0	0	0
17	0	0	0				0	0	0	0	0
220	0	0	0				0	0	0	0	0
3	0	0	0				0	0	0	0	0
79,769	0	274	0				0	0	0	0	0
1,070	0	0	0				0	0	0	0	0
2,561	0	0	0				0	0	0	0	0
176	0	0	0				0	0	0	0	0
79	0	0	0				0	0	0	0	0
285,030	0	1,862	0				0	0	0	0	0
6,051	0	147	0				0	0	0	0	0
531,998	0	-252	0				0	0	0	0	0
531,998	0	-252	0				0	0	0	0	0
64	0	0	0				0	0	0	0	0
41,809	0	0	0				0	0	0	0	0
249	0	0	0				0	0	0	0	0
68,529	0	-32	0				0	0	0	0	0
91	0	0	0				0	0	0	0	0
263	0	0	0				0	0	0	0	0
4	0	0	0				0	0	0	0	0
217	0	0	0				0	0	0	0	0
1,085	0	4	0				0	0	0	0	0
2,423	0	-1	0				0	0	0	0	0
1,724	0	0	0				0	0	0	0	0
1,162	0	0	0				0	0	0	0	0
27,214	0	0	0				0	0	0	0	0
103	0	1	0				0	0	0	0	0
103	0	1	0				0	0	0	0	0
19,003	0	204	0				0	0	0	0	0
137	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
63	0	1	0				0	0	0	0	0
469	0	0	0				0	0	0	0	0
469	0	0	0				0	0	0	0	0
469	0	0	0				0	0	0	0	0
465	0	0	0				0	0	0	0	0
1,927	0	0	0				0	0	0	0	0
10	0	0	0				0	0	0	0	0
138,406	0	0	0				0	0	0	0	0
169,707	0	0	0				0	0	0	0	0
156,021	0	0	0				0	0	0	0	0
4,807	0	-361	0				0	0	0	0	0
950,847	0	-104	0				0	0	0	0	0
13	0	0	0				0	0	0	0	0
20,675	0	0	0				0	0	0	0	0
2,517	0	-1	0				0	0	0	0	0
4,288,748	0	-2,033	0				0	0	0	0	0
158	0	-2,596	0				0	0	0	0	0
60,824	0	229	0				0	0	0	0	0
1,699,980	0	-806	0				0	0	0	0	0
430,402	0	-204	0				0	0	0	0	0
493,285	0	1,514	0				0	0	0	0	0
2,792	0	-2	0				0	0	0	0	0
180,206	0	-85	0				0	0	0	0	0
246	0	0	0				0	0	0	0	0
452	0	2	0				0	0	0	0	0
3,046	0	0	0				0	0	0	0	0
85,836	0	277	0				0	0	0	0	0
3,694	0	14	0				0	0	0	0	0
349	0	1	0				0	0	0	0	0
71,010	0	0	0				0	0	0	0	0
801	0	0	0				0	0	0	0	0
181	0	1	0				0	0	0	0	0
408	0	1	0				0	0	0	0	0
920	0	4	0				0	0	0	0	0
460	0	2	0				0	0	0	0	0
206	0	0	0				0	0	0	0	0
98	0	0	0				0	0	0	0	0
11,211	0	0	0				0	0	0	0	0
8,931	0	34	0				0	0	0	0	0
60	0	0	0				0	0	0	0	0
567	0	0	0				0	0	0	0	0
6,846	0	26	0				0	0	0	0	0
837	0	0	0				0	0	0	0	0
150	0	0	0				0	0	0	0	0
167,162	0	-3,938	0				0	0	0	0	0
3,674	0	14	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
17,893	0	-1	0				0	0	0	0	0
1,236	0	0	0				0	0	0	0	0
103,737	0	389	0				0	0	0	0	0
103,747	0	389	0				0	0	0	0	0
103,777	0	389	0				0	0	0	0	0
389	0	0	0				0	0	0	0	0
1,551	0	6	0				0	0	0	0	0
71,545	0	48	0				0	0	0	0	0
29,901	0	34	0				0	0	0	0	0
625,161	0	-182	0				0	0	0	0	0
2,539	0	9	0				0	0	0	0	0
158	0	79	0				0	0	0	0	0
158	0	158	0				0	0	0	0	0
63	0	0	0				0	0	0	0	0
702	0	3	0				0	0	0	0	0
957	0	0	0				0	0	0	0	0
254	0	0	0				0	0	0	0	0
363,277	0	1,081	0				0	0	0	0	0
183	0	0	0				0	0	0	0	0
63	0	0	0				0	0	0	0	0
3,352	0	0	0				0	0	0	0	0
5,965	0	0	0				0	0	0	0	0
1,482	0	0	0				0	0	0	0	0
2,828	0	0	0				0	0	0	0	0
82	0	0	0				0	0	0	0	0
9	0	0	0				0	0	0	0	0
2,120	0	0	0				0	0	0	0	0
43,224	0	163	0				0	0	0	0	0
2,683	0	-2	0				0	0	0	0	0
0	0	-100,000,000	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-202,517,436	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
125,721	0	9,767	0				0	0	0	0	0
1,109,621	0	-531,376	0				0	0	0	0	0
74,507	0	6,415	0				0	0	0	0	0
435,161	0	-918,940	0				0	0	0	0	0
618,498	0	125,304	0				0	0	0	0	0
74,681	0	-903,445	0				0	0	0	0	0
6,137,948	0	218,172	0				0	0	0	0	0
223,639	0	-3,999	0				0	0	0	0	0
2,733,966	0	-19,418	0				0	0	0	0	0
23,105	0	-2,757	0				0	0	0	0	0
24,825	0	-2,536	0				0	0	0	0	0
68,872,605	0	-768,988	0				0	0	0	0	0
557,608	0	103,051	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	-116,071	0				0	0	0	0	0
2,054,805	0	-38,973	0				0	0	0	0	0
1,563,401	0	74,199	0				0	0	0	0	0
1,168,120	0	3,193	0				0	0	0	0	0
5,071,011	0	-68,055	0				0	0	0	0	0
1,832,830	0	42,481	0				0	0	0	0	0
178,770	0	-21,339	0				0	0	0	0	0
17,502,735	0	455,708	0				0	0	0	0	0
12,459	0	-1,487	0				0	0	0	0	0
5,069,215	0	-116	0				0	0	0	0	0
12,549,571	0	-1,198,479	0				0	0	0	0	0
6,044	0	-1,096	0				0	0	0	0	0
1,575,832	0	-539,999	-571,368				0	0	571,368	0	0
18,784	0	525	0				0	0	0	0	0
1,107,574	0	1,089,899	0				0	0	0	0	0
173,246	0	-409	0				0	0	0	0	0
2,567,973	0	31,999	0				0	0	0	0	0
650,371	0	15,352	0				0	0	0	0	0
175,998	0	-835	0				0	0	0	0	0
780,746	0	63,285	0				0	0	0	0	0
8,436,271	791,298	283,507	791,298				0	0	0	0	0
14,755,448	0	-2,762,765	0				0	0	0	0	0
76,372	0	682	0				0	0	0	0	0
1,924,054	0	-196,154	0				0	0	0	0	0
4,547,749	0	-463,636	0				0	0	0	0	0
2,830,082	0	110,313	0				0	0	0	0	0
6,949,755	1,464,851	-581,558	16,683				0	0	1,448,168	0	0
6,008	0	-613	0				0	0	0	0	0
97,944,330	19,614,948	-13,682,976	-3,669,005				0	0	23,283,953	0	0
171,353	0	25,960	0				0	0	0	0	0
703,990	0	-3,341	0				0	0	0	0	0
26,248,126	0	365,191	0				0	0	0	0	0
52,894,611	0	1,556,042	0				0	0	0	0	0
58,105,106	0	1,210,619	0				0	0	0	0	0
351,995	0	-1,671	0				0	0	0	0	0
1,314,368	0	205,445	0				0	0	0	0	0
72,294,512	17,937,264	-10,405,907	-8,986,372				0	0	26,923,636	0	0
331,812	0	51,650	0				0	0	0	0	0
6,005,979	0	-54,652	0				0	0	0	0	0
600,103	0	90,915	0				0	0	0	0	0
175,998	0	-835	0				0	0	0	0	0
112,835	0	-4,176	0				0	0	0	0	0
326,055	0	-7,599	0				0	0	0	0	0
5,076,144	0	404,171	0				0	0	0	0	0
23,211,476	0	-102,394	0				0	0	0	0	0
33,203,223	0	-274,925	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
428,694,228	43,530,556	3,618,762	17,638,548				0	0	25,892,008	0	0
1,128,122	0	-32,757	0				0	0	0	0	0
104,057	0	14,788	0				0	0	0	0	0
18,102,099	2,436,328	-8,123,458	-7,310,687				0	0	9,747,015	0	0
350,824	0	1,535	0				0	0	0	0	0
370,333	0	-8,343	0				0	0	0	0	0
240,631	0	-12,207	0				0	0	0	0	0
32,174,309	0	-1,105,658	0				0	0	0	0	0
511,089	0	-42,885	0				0	0	0	0	0
1,540,310	280,307	-51,470	3,192				0	0	277,115	0	0
2,530	0	-20	0				0	0	0	0	0
337,709	0	-78,484	0				0	0	0	0	0
598,481	0	-62,663	0				0	0	0	0	0
238,445	0	30,111	0				0	0	0	0	0
176,692	0	-18,046	0				0	0	0	0	0
44,173	0	-4,512	0				0	0	0	0	0
177,197	0	8,754	0				0	0	0	0	0
190,600	190,600	0	0				0	0	190,600	0	0
22,858,101	15,981,983	14,542,536	14,522,307				0	0	1,459,676	0	0
537,089	0	-8,714	0				0	0	0	0	0
17,475,084	0	-1,619,578	0				0	0	0	0	0
0	0	-1,552,194	-1,552,194				0	0	1,552,194	0	0
8,484	0	223	0				0	0	0	0	0
635,146	0	-28,772	0				0	0	0	0	0
1,724,567	0	-7,682	0				0	0	0	0	0
50,258	0	-1,797	0				0	0	0	0	0
13,315	0	-7,093	0				0	0	0	0	0
23,888,316	0	-352,320	0				0	0	0	0	0
275,237,191	0	-4,346,239	0				0	0	0	0	0
17,183,874	10,956,572	-6,622,558	-5,804,875				0	0	16,761,447	0	0
2,541,675	0	2,541,438	0				0	0	0	0	0
56,565,146	18,536,945	5,353,348	-2,707,870				0	0	21,244,815	0	0
1,381,338	0	-1,120,610	-534,971				0	0	534,971	0	0
80,231	0	13,103	0				0	0	0	0	0
109,802,181	18,809,960	7,935,725	10,866,716				0	0	7,943,244	0	0
4,157,338	0	-494,936	0				0	0	0	0	0
27,181,429	682,895	2,496,516	451,487				0	0	231,408	0	0
3,110,910	0	319,812	0				0	0	0	0	0
85,607	0	-8,744	0				0	0	0	0	0
60,252	0	-6,154	0				0	0	0	0	0
210,623	0	-16,089	0				0	0	0	0	0
37,674	0	-929	0				0	0	0	0	0
7,467,957	1,803,239	1,709,899	1,803,239				0	0	0	0	0
4,013,804	0	-299,788	0				0	0	0	0	0
1,122,913	1,102,328	214,832	211,412				0	0	890,916	0	0
1,393,846	0	-1,100,653	-1,131,066				0	0	1,131,066	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,637,300	0	-69,950	0				0	0	0	0	0
2,831,271	1,574,913	6,106	0				0	0	1,574,913	0	0
2,639,013	0	-855,066	-186,745				0	0	186,745	0	0
23,802,681	7,445,057	-5,456,935	-1,065,161				0	0	8,510,218	0	0
2,450	0	100	0				0	0	0	0	0
514,082	0	-2,830	0				0	0	0	0	0
426,945	0	2,509	0				0	0	0	0	0
29,803,539	0	-4,780,503	0				0	0	0	0	0
15,205	0	1,838	0				0	0	0	0	0
3,653,912	2,448	-1,486,766	2,448				0	0	0	0	0
71,796	0	-4,195	0				0	0	0	0	0
3,109	0	-330	0				0	0	0	0	0
28,396,372	0	741,505	0				0	0	0	0	0
42,428	0	8,434	0				0	0	0	0	0
9,133	0	1,817	0				0	0	0	0	0
15,149,536	0	-359,652	0				0	0	0	0	0
1,912,156	0	4,154	0				0	0	0	0	0
25,317,001	3,161,533	135,498	401,953				0	0	2,759,580	0	0
286,423	0	8,261	0				0	0	0	0	0
2,982,817	0	128,801	0				0	0	0	0	0
1,270,655	0	4,761	0				0	0	0	0	0
463,994	0	-47,388	0				0	0	0	0	0
3,859,454	0	-206,032	0				0	0	0	0	0
99,550	99,550	0	0				0	0	99,550	0	0
6,748,128	0	-166,825	0				0	0	0	0	0
2,351,537	0	1,581	0				0	0	0	0	0
99,000	99,000	0	0				0	0	99,000	0	0
4,525,132	0	29,505	0				0	0	0	0	0
6,042	0	731	0				0	0	0	0	0
373	0	-6	0				0	0	0	0	0
410	0	-7	0				0	0	0	0	0
1,901	0	-32	0				0	0	0	0	0
1,491	0	-25	0				0	0	0	0	0
596	0	-10	0				0	0	0	0	0
7,144,894	0	1,172,254	0				0	0	0	0	0
11,000	11,000	0	0				0	0	11,000	0	0
19,784,595	0	-762,278	0				0	0	0	0	0
71,183,651	0	-630,875	0				0	0	0	0	0
351,678,770	19,191,534	-13,301,267	2,780,644				0	0	16,410,890	0	0
6,732,873	0	-484,735	0				0	0	0	0	0
42,132	40,515	40,860	40,515				0	0	0	0	0
32,780	32,780	0	0				0	0	32,780	0	0
2,629,632	0	206,249	0				0	0	0	0	0
711,264	0	-71,825	0				0	0	0	0	0
111,188,103	286,328	-11,939,742	-757,122				0	0	1,043,450	0	0
44,930,472	286,328	-2,269,318	-757,121				0	0	1,043,449	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
66,873,145	0	-1,633,192	-49,483				0	0	49,483	0	0
9,480	0	-485	0				0	0	0	0	0
468,069	0	-14,575	0				0	0	0	0	0
10,011,245	0	-2,278,306	0				0	0	0	0	0
1,467,716	1,467,716	1,122,505	1,122,505				0	0	345,211	0	0
6,960	0	138	0				0	0	0	0	0
16,647	9,687	9,825	9,687				0	0	0	0	0
4,918,939	0	152,551	0				0	0	0	0	0
84,364,289	0	182,518	0				0	0	0	0	0
1,967,954	0	-15,990	0				0	0	0	0	0
4,703,243	0	-250,396	0				0	0	0	0	0
259,326,154	9,643,814	16,564,751	9,643,814				0	0	0	0	0
4,104,652	794,536	-40,748	0				0	0	794,536	0	0
0	0	-304,415	-304,415				0	0	304,415	0	0
9,186,058	0	-16,238	0				0	0	0	0	0
257,592	0	-1,403	0				0	0	0	0	0
5,178,453	0	-11,226	0				0	0	0	0	0
24,793,145	4,325,036	2,443,433	-1,255,872				0	0	5,580,908	0	0
3,928,279	618,067	192,408	-273,821				0	0	891,888	0	0
10,978,875	0	2,959,744	0				0	0	0	0	0
196,204	0	1,125	0				0	0	0	0	0
20,168,430	2,304,600	-196,557	-580,008				0	0	2,884,608	0	0
71,501,984	2,556,483	3,550,001	881,375				0	0	1,675,108	0	0
467,133	0	-5,152	0				0	0	0	0	0
295,135	0	204	0				0	0	0	0	0
207,584	0	8,540	0				0	0	0	0	0
207,584	0	8,540	0				0	0	0	0	0
256,842	0	8,501	0				0	0	0	0	0
256,842	0	8,501	0				0	0	0	0	0
3,164,223	1,415,507	-593,681	-456,956				0	0	1,872,463	0	0
33,964	0	477	0				0	0	0	0	0
80,235	0	1,437	0				0	0	0	0	0
731	0	25	0				0	0	0	0	0
131,941	0	68,972	0				0	0	0	0	0
844,962	0	363,215	0				0	0	0	0	0
3,662,016	0	356,200	0				0	0	0	0	0
1,899	0	-49	0				0	0	0	0	0
1,903	0	-49	0				0	0	0	0	0
169,897	0	1,842	0				0	0	0	0	0
15,733	0	1,330	0				0	0	0	0	0
134,991	0	-1,159	0				0	0	0	0	0
20,599	0	-660	0				0	0	0	0	0
7,935	0	189	0				0	0	0	0	0
189,994	0	-6,224	0				0	0	0	0	0
47,483	0	-4,421	0				0	0	0	0	0
899,792	0	50,286	0				0	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,648,701	0	93,597	0				0	0	0	0	0
304,982	0	36,353	0				0	0	0	0	0
4,007,602	47,953	-276,067	0				0	0	47,953	0	0
395,695	0	-28,353	0				0	0	0	0	0
217,934	0	-4,579	0				0	0	0	0	0
152,778	0	-3,047	0				0	0	0	0	0
240,716	1,486	4,098	0				0	0	1,486	0	0
2,036	0	349	0				0	0	0	0	0
351,753	16,967	-97,407	16,806				0	0	161	0	0
78,332	0	42,039	0				0	0	0	0	0
318	0	-4	0				0	0	0	0	0
1,327,483	171,079	-831,442	-651,604				0	0	822,683	0	0
2,023,497	0	-23,062	0				0	0	0	0	0
2,813,493	0	139,001	0				0	0	0	0	0
166,794	0	8,241	0				0	0	0	0	0
291,760	0	14,415	0				0	0	0	0	0
56,850	0	9,285	0				0	0	0	0	0
12,230,231	0	-3,150,743	0				0	0	0	0	0
14,651,370	0	55,051	0				0	0	0	0	0
32,314,630	0	868,934	0				0	0	0	0	0
945,318	95,857	161,058	11,320				0	0	84,537	0	0
106,413,589	0	-1,416,602	0				0	0	0	0	0
15,484	0	633	0				0	0	0	0	0
5,148,157	5,148,157	-77,804	-77,804				0	0	5,225,961	0	0
62,738	62,738	0	0				0	0	62,738	0	0
1,782,788	0	10,901	0				0	0	0	0	0
47,793,871	0	-556,911	0				0	0	0	0	0
6,224,192	0	-72,527	0				0	0	0	0	0
9,471,998	0	354,558	0				0	0	0	0	0
30,415,939	0	-358,170	0				0	0	0	0	0
5,688,884	0	-122,365	0				0	0	0	0	0
177,496	110,323	20,309	110,323				0	0	0	0	0
7,816,855	0	-2,011,075	0				0	0	0	0	0
1,450,354	188,774	-481,851	-285,629				0	0	474,403	0	0
2,274,867	133,916	129,287	68,268				0	0	65,648	0	0
7,822,865	0	567,959	0				0	0	0	0	0
1,015,548	0	-4,350	0				0	0	0	0	0
64,858	0	3,680	0				0	0	0	0	0
1,671,056	0	2,223	0				0	0	0	0	0
14,879,065	1,410,657	23,786	172,964				0	0	1,237,693	0	0
18,485	0	14,875	-3,610				0	0	3,610	0	0
16,123,558	1,397,268	191,103	528,775				0	0	868,493	0	0
1,054,238	617,647	-261,676	-271,254				0	0	888,901	0	0
2,587,847	1,131,844	-48,017	-23,010				0	0	1,154,854	0	0
4,679	0	159	0				0	0	0	0	0
200,615	0	-1,730	0				0	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
5,259	0	-206	0				0	0	0	0	0
11,892,493	9,347,934	5,994,860	5,662,356				0	0	3,685,578	0	0
3,812,594	3,812,594	3,399,401	3,399,401				0	0	413,193	0	0
31,154,212	0	-1,305,114	0				0	0	0	0	0
3,206,731	0	5,770	0				0	0	0	0	0
192,560	0	-1,197	0				0	0	0	0	0
6,061,767	0	265,350	0				0	0	0	0	0
520,155	0	28,051	0				0	0	0	0	0
1,600,906	1,600,906	1,536,466	1,536,466				0	0	64,440	0	0
47,447,848	0	1,669,232	0				0	0	0	0	0
4,102,079	0	-185,917	0				0	0	0	0	0
9,568,183	0	-45,881	0				0	0	0	0	0
2,492,543	0	-12,039	0				0	0	0	0	0
4,492,841	0	-95,192	-154,377				0	0	154,377	0	0
310,524,774	0	-6,482,839	0				0	0	0	0	0
253,926,480	0	-5,158,639	0				0	0	0	0	0
793,063	0	22,968	0				0	0	0	0	0
1,845,084	0	-367,667	-477,171				0	0	477,171	0	0
2,648,035	0	-578,697	-715,755				0	0	715,755	0	0
2,459,827	0	-3,233	0				0	0	0	0	0
1,851,635	0	-6,615	0				0	0	0	0	0
33,214,303	0	-543,836	0				0	0	0	0	0
378,091	0	8,470	0				0	0	0	0	0
297,522,050	8,875,637	1,610,282	-5,883,492				0	0	14,759,129	0	0
136,390	0	0	0				0	0	0	0	0
596,041	0	-60,765	0				0	0	0	0	0
1,709,184	0	-174,248	0				0	0	0	0	0
2,345,401	0	-223,766	0				0	0	0	0	0
70,886,662	9,581,232	-14,446,160	-8,172,920				0	0	17,754,152	0	0
2,688,524	2,688,524	-18,995,294	-18,995,294				0	0	21,683,818	0	0
0	0	-867,884	-867,884				0	0	867,884	0	0
32,687	0	1,022	0				0	0	0	0	0
9,175	0	-935	0				0	0	0	0	0
20,930	0	-644	0				0	0	0	0	0
2,271	0	-40	0				0	0	0	0	0
4,056,075	0	182,132	0				0	0	0	0	0
97,253,347	0	-8,649,518	0				0	0	0	0	0
4,892,279	0	-322,784	-871,935				0	0	871,935	0	0
781,911	0	21,568	0				0	0	0	0	0
36,200	26,012	27,003	26,012				0	0	0	0	0
5,489,377	0	-82,873	-3,647				0	0	3,647	0	0
8,082	3,716	4,140	3,716				0	0	0	0	0
682,286	0	32,382	0				0	0	0	0	0
2,105	0	1,691	0				0	0	0	0	0
0	0	-3,564,917	-3,564,917				0	0	3,564,917	0	0
1,809,985	0	-77,921	0				0	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	-18,962	-18,962				0	0	18,962	0	0
0	0	-150,058,190	-150,058,190				0	0	150,058,190	0	0
8,451	0	-36,569	-32,010				0	0	32,010	0	0
473,663	27,791	-480,390	-174,010				0	0	201,801	0	0
627,259	0	41,945	0				0	0	0	0	0
424,230	141,761	-413,120	-193,784				0	0	335,545	0	0
2,881,745	85,565	-296,573	-45,114				0	0	130,679	0	0
7,595,333	2,128,426	-874,467	-24,059				0	0	2,152,485	0	0
4,198,498	0	238,129	0				0	0	0	0	0
1,931,691	0	109,504	0				0	0	0	0	0
451,351	0	12,969	0				0	0	0	0	0
200,858	7,151	-114,953	-64,327				0	0	71,478	0	0
94,265	0	-9,628	0				0	0	0	0	0
2,541,404	0	-60,411	0				0	0	0	0	0
457,000	0	14,500	0				0	0	0	0	0
16,071,931	0	-1,051,714	0				0	0	0	0	0
9,703,115	0	-685,599	0				0	0	0	0	0
72,750	72,750	0	0				0	0	72,750	0	0
332,500	0	-9,481	0				0	0	0	0	0
3,788,636	150,874	-10,126	133,836				0	0	17,038	0	0
84,300	609	1,433	0				0	0	609	0	0
2,071	0	-1,127	0				0	0	0	0	0
70,153	236	-5,490	236				0	0	0	0	0
405,671	44	-35,828	44				0	0	0	0	0
759,694	2,962	-64,471	2,962				0	0	0	0	0
1,034,057	0	-3,307,221	0				0	0	0	0	0
853,490	51,947	-596	0				0	0	51,947	0	0
117,212	0	-10,517	0				0	0	0	0	0
2,087,591	2,087,591	-87,543	-87,543				0	0	2,175,134	0	0
385,449,666	0	7,067,915	0				0	0	0	0	0
43,873,775	0	-930,776	0				0	0	0	0	0
113,925,345	0	-3,685,482	0				0	0	0	0	0
3,573,701	0	-114,356	0				0	0	0	0	0
333,773	0	-66,185	0				0	0	0	0	0
355,760	0	-40,963	0				0	0	0	0	0
99,926	88,462	89,232	80,141				0	0	8,321	0	0
1,603,575	0	-63,971	0				0	0	0	0	0
421,046	0	46,647	0				0	0	0	0	0
757,912	0	9,288	0				0	0	0	0	0
77,860	0	954	0				0	0	0	0	0
168,187	0	-6,729	0				0	0	0	0	0
82,386	0	1,009	0				0	0	0	0	0
12,091	0	9,643	0				0	0	0	0	0
21,553,981	11,521,685	11,502,319	11,521,685				0	0	0	0	0
332,869	17,491	-48,174	1,030				0	0	16,461	0	0
8,242	0	241	0				0	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
2,544,928	360,995	-61,417	4,111				0	0	356,884	0	0
2,295,153	297,760	-627,453	-316,572				0	0	614,332	0	0
1,904,337	0	-31,139	0				0	0	0	0	0
79,091	79,091	901	901				0	0	78,190	0	0
188,458	0	901	0				0	0	0	0	0
1,869,447	7,394	-73,113	751				0	0	6,643	0	0
493,924	0	-191,791	0				0	0	0	0	0
28,519	122	492	0				0	0	122	0	0
112,473	7,311	-20,587	-4,138				0	0	11,449	0	0
26,821	0	106	0				0	0	0	0	0
55,667	0	-316	0				0	0	0	0	0
10,296	0	88	0				0	0	0	0	0
14,292	0	1,644	0				0	0	0	0	0
9,537	0	130	0				0	0	0	0	0
2,852	0	-66	0				0	0	0	0	0
40,672	0	-6,114	0				0	0	0	0	0
1,839,796	1,824,439	1,826,415	1,824,439				0	0	0	0	0
3,166,410	3,126,095	2,877,208	2,882,543				0	0	243,552	0	0
13,299	0	1,984	0				0	0	0	0	0
193,083	13,236	-66,574	13,236				0	0	0	0	0
1,224,165	0	-17,503	0				0	0	0	0	0
58,500	0	1,217	0				0	0	0	0	0
686,957	0	-55,247	0				0	0	0	0	0
1,602,900	0	-128,910	0				0	0	0	0	0
132,321	0	47,258	0				0	0	0	0	0
88	0	3	0				0	0	0	0	0
5,241	0	101	0				0	0	0	0	0
4,825	0	93	0				0	0	0	0	0
4,825	0	93	0				0	0	0	0	0
4,269	0	82	0				0	0	0	0	0
5,879,086	0	-18,308	0				0	0	0	0	0
2,741,233	0	76,840	0				0	0	0	0	0
274,444	0	7,693	0				0	0	0	0	0
92,586	0	-222	0				0	0	0	0	0
653,008	64,392	-136,165	-208,030				0	0	272,422	0	0
32,687	0	1,022	0				0	0	0	0	0
86,358	0	1,456	0				0	0	0	0	0
12,845	0	-1,309	0				0	0	0	0	0
19,427,404	0	-180,842	0				0	0	0	0	0
283,788	0	-32,793	0				0	0	0	0	0
1,359,026	0	-79,883	0				0	0	0	0	0
16,299,326	0	130,944	0				0	0	0	0	0
684,049	0	-1,638	0				0	0	0	0	0
68,920	301	-1,465	301				0	0	0	0	0
3	0	0	0				0	0	0	0	0
109,785	0	-50,778	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
423,872	231,850	-119,550	-17,396				0	0	249,246	0	0
9,922,588	0	-256,413	0				0	0	0	0	0
17,621,020	0	-367,913	0				0	0	0	0	0
210,388	0	-32,712	0				0	0	0	0	0
380,690	0	-36,553	0				0	0	0	0	0
377,996	0	-38,536	0				0	0	0	0	0
630,616	27,136	12,999	385				0	0	26,751	0	0
98,340	3,877	2,565	55				0	0	3,822	0	0
1,849,095	108,542	24,117	1,537				0	0	107,005	0	0
751,736	532,618	-44,117	-37,188				0	0	569,806	0	0
36,628	0	-1,126	0				0	0	0	0	0
518	0	-185,180	-20,070				0	0	20,070	0	0
36,421,513	0	4,303,578	0				0	0	0	0	0
105,133,654	0	-20,935,586	0				0	0	0	0	0
31,708,041	0	-524,967	0				0	0	0	0	0
27,507,634	0	-22,421,742	0				0	0	0	0	0
2,406,942	0	-122,123	0				0	0	0	0	0
5,829,569	0	-137,593	0				0	0	0	0	0
41,861,092	0	2,242,631	0				0	0	0	0	0
1,624,565	0	422,323	0				0	0	0	0	0
84,281,090	0	-2,236,073,592	0				0	0	0	0	0
0	0	-25,177	0				0	0	0	0	0
4,194,583	0	632,543	0				0	0	0	0	0
22,933,498	0	1,464,046	0				0	0	0	0	0
14,951,577	0	1,572,263	0				0	0	0	0	0
1,820,039	0	-473,181	0				0	0	0	0	0
12	0	-5	0				0	0	0	0	0
35	0	-11	0				0	0	0	0	0
90,532	0	-3,542	0				0	0	0	0	0
2,993	0	-118	0				0	0	0	0	0
32,443	0	-1,269	0				0	0	0	0	0
12,742	0	-499	0				0	0	0	0	0
5,299	0	-208	0				0	0	0	0	0
6,836	0	-268	0				0	0	0	0	0
3,803	0	-148	0				0	0	0	0	0
4,814	0	-188	0				0	0	0	0	0
6,796	0	-266	0				0	0	0	0	0
2,974,794	0	-303,816	0				0	0	0	0	0
5	0	-2	0				0	0	0	0	0
14,997,693	12,812,941	-16,165	-12,885				0	0	12,825,826	0	0
194,874	194,874	2,219	2,219				0	0	192,655	0	0
538,681	0	527,943	0				0	0	0	0	0
62,381,870	6,092,277	52,097,199	2,420,507				0	0	3,671,770	0	0
3,821,491	0	-372,920	0				0	0	0	0	0
4,784,006	35,536	-2,906,675	-1,042,887				0	0	1,078,423	0	0
900,738	0	335,066	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
9,836,925	589,497	8,560,276	361,912				0	0	227,585	0	0
1,915,003	0	1,876,825	0				0	0	0	0	0
48,978,344	3,021,170	43,338,503	1,607,822				0	0	1,413,348	0	0
590,766	191,689	243,708	87,317				0	0	104,372	0	0
7,155,487	0	-161,585	0				0	0	0	0	0
296,104	114,290	66,206	114,290				0	0	0	0	0
1,796,650	0	88,764	0				0	0	0	0	0
5,156,611	0	254,765	0				0	0	0	0	0
751,435	0	37,125	0				0	0	0	0	0
76,160	0	3,762	0				0	0	0	0	0
630,871	0	31,168	0				0	0	0	0	0
232,357	0	11,480	0				0	0	0	0	0
9,321,101	284,391	-1,399,846	37,586				0	0	246,805	0	0
401,026	0	-3,659	0				0	0	0	0	0
70,897,602	8,908,422	1,557,201	4,000,459				0	0	4,907,963	0	0
29,838,873	0	180,893	0				0	0	0	0	0
75,759	0	-2,964	0				0	0	0	0	0
71,770,436	1,062,267	4,057,513	-1,655,540				0	0	2,717,807	0	0
11,666,017	1,937,986	1,753,642	1,935,001				0	0	2,985	0	0
58,736,976	200,900	2,155,481	200,900				0	0	0	0	0
6,755,508	0	-340,892	-206,825				0	0	206,825	0	0
113,478	0	46,898	0				0	0	0	0	0
44,210,121	151,627	1,619,883	151,627				0	0	0	0	0
3,433,524	0	-218,763	-106,911				0	0	106,911	0	0
3,485,872	446,267	75,194	219,920				0	0	226,347	0	0
3,454,705	457,367	27,293	157,410				0	0	299,957	0	0
33,832,285	5,198,093	-83,601	782,465				0	0	4,415,628	0	0
1,322	0	450	0				0	0	0	0	0
1,423,571	1,399,474	749,951	749,870				0	0	649,604	0	0
23,315	23,315	-24	-24				0	0	23,339	0	0
260,990	0	-35,949	0				0	0	0	0	0
2,214,968	0	-5,009,288	0				0	0	0	0	0
1,238,588	0	-35,228	0				0	0	0	0	0
4,387,095	0	82,767	0				0	0	0	0	0
95,851,428	43,825,300	-1,173,945	2,274,552				0	0	41,550,748	0	0
701,020	701,020	120,038	120,038				0	0	580,982	0	0
46,198	12,492	563	2,139				0	0	10,353	0	0
738,232	35,370	-2,787,854	-2,708,765				0	0	2,744,135	0	0
32,336,229	0	-50,636	0				0	0	0	0	0
175,070	0	-9,811	0				0	0	0	0	0
3,687,897	1,355,620	867,174	0				0	0	1,355,620	0	0
19,065,693	2,299,042	-3,678,459	-2,649,824				0	0	4,948,866	0	0
221,123	0	-23,025	0				0	0	0	0	0
9,573,840	2,559,805	-31,813,533	-32,305,404				0	0	34,865,209	0	0
3,234,395	0	-70,204	0				0	0	0	0	0
9,470,447	0	-1,645,663	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
88,880,392	0	-1,896,595	0				0	0	0	0	0
7,830,300	0	-128,783	0				0	0	0	0	0
18,553,053	0	-291,770	0				0	0	0	0	0
7,219	0	123	0				0	0	0	0	0
52,395	0	-24	0				0	0	0	0	0
0	0	-2,608,758	0				0	0	0	0	0
854	0	-12	0				0	0	0	0	0
4,428	0	-2	0				0	0	0	0	0
-2,355,241,733	628,681,583	487,033,173	-424,916,483				1,357,474,125	-323,448,547	19,572,489	0	0
24	24	-3,925	-3,925				3,949	0	0	0	0
2,655,177,667	2,446,186,322	-233,765,325	-235,920,262				7,888,908,036	-5,206,801,452	0	0	0
24,365,848	24,365,848	4,785,277	4,785,277				0	0	19,580,571	0	0
94,514	94,514	45,569	45,569				0	0	48,945	0	0
267,347,646	267,347,646	-28,525,569	-28,525,569				513,356	0	295,359,859	0	0
135,033,264	122,530,567	2,953,941	1,561,459				694,328,332	-573,359,224	0	0	0
1,945,367,400	1,804,437,355	204,238,576	205,131,950				5,791,997,550	-4,309,993,681	117,301,535	0	0
4,291,907	4,291,907	52,567	52,567				0	0	4,239,340	0	0
0	0	0	0				0	0	0	0	0
1,780,942	1,780,942	5,920	5,920				0	0	1,775,022	0	0
70,165,440	70,165,440	7,604,864	7,604,864				0	0	62,560,576	0	0
60,103,567	60,103,567	-218,025,725	-218,025,725				44,517,182	0	233,612,110	0	0
12,270,383,626	1,585,472,933	2,650,631,976	2,080,538,047				-13,269,143,317	8,757,840,042	-925,891,915	4,942,130,076	340,422,220
869,337,752	274,431,224	-20,973,008	0				0	0	0	274,431,224	0
0	0	0	0				0	0	0	0	0
3,629,316	511,604	-471,989	-136,674				648,278	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
25,410,455	25,410,455	-9,182,003	-9,182,003				380,939,596	-346,347,138	0	0	0
1,972,721	0	-262,978	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
135,995	0	-61,022	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,500,000	1,500,000	-3,000	-3,000				1,503,000	0	0	0	0
3,866,174	0	-7,808,937	0				0	0	0	0	0
2,033,513	0	-1,980	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
94,453,539	22,820,222	24,652,308	14,734,653				56,823,206	-48,737,637	0	0	0
0	0	0	0				0	0	0	0	0
369,486	0	18,101	0				0	0	0	0	0
265,448,010	131,350,504	69,676,503	-3,859,326				175,124,234	-39,914,404	0	0	0
2,096,821,289	0	722,244,836	0				0	0	0	0	0
1,139,172,943	0	-55,816,029	0				0	0	0	0	0
65	0	65	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
162,551,895	162,355,685	-339,945	-323,788				182,924,161	-20,244,688	0	0	0
59,532,456	59,532,456	-2,465,588	-2,465,588				61,998,044	0	0	0	0
286,493,314	0	32,927,400	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
181,297,533	181,297,533	44,430,303	44,430,303				136,867,230	0	0	0	0
0	0	0	0				0	0	0	0	0
91,311,407	91,311,407	-324,836	-324,836				91,636,243	0	0	0	0
0	0	0	0				0	0	0	0	0
7,528,866	0	-778,425	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
68,387,653	0	-2,681,824	0				0	0	0	0	0
65	0	65	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-42,604,437	-42,604,437				0	0	0	42,604,437	0
53,469,094	53,469,094	52,403,814	52,403,814				1,065,280	0	0	0	0
112,904,164	112,904,164	5,961,149	5,961,149				32,463,318	0	0	74,479,697	0
29,857,243	29,857,243	16,592,191	16,592,191				13,265,052	0	0	0	0
571,007	141,611	122,554	141,611				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,013,498,938	1,005,815,483	25,541,682	28,021,828				2,073,172,217	-1,098,711,076	3,332,514	0	0
27,243,471	22,809,118	-3,030,623	-4,333,527				14,466,911	-6,778,285	19,454,019	0	0
176,761,245	176,761,245	-11,021,393	-11,021,393				187,782,638	0	0	0	0
286,236	286,236	153,862	153,862				132,374	0	0	0	0
40,572	28,289	-26,797,878	-26,797,218				0	0	0	26,825,507	0
0	0	0	0				0	0	0	0	0
1,227,669	1,227,669	-5,886	-5,886				1,233,555	0	0	0	0
0	0	0	0				0	0	0	0	0
2,445,936	2,360,510	326,890	290,360				2,070,150	0	0	0	0
35,561,417	33,814,108	3,894,526	3,936,516				39,629,161	-9,751,569	0	0	0
35,119	35,119	-4,187	-4,187				39,306	0	0	0	0
171,748	169,501	21,478	19,231				150,270	0	0	0	0
15,598,612	9,144,787	35,466	-7,910				11,587,681	-2,434,984	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
4,115,870	4,115,870	556,383	556,383				4,566,551	-1,007,064	0	0	0
7,622,567	6,483,708	427,161	531,002				6,541,738	-589,032	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
16,304,586	16,304,586	918,033	918,033				20,980,963	-6,822,590	1,228,179	0	0
41,788,257	41,788,257	455,137	455,137				46,879,234	-5,546,114	0	0	0
19,645,280	19,645,280	9,608,565	9,608,565				20,105,730	-10,069,015	0	0	0
0	0	0	0				0	0	0	0	0
5,512,971	5,512,971	389,510	389,510				7,407,306	-2,655,113	371,268	0	0
6,064,931	5,542,167	502,370	479,703				6,308,078	-1,245,614	0	0	0
2,425,993	2,216,886	200,946	191,878				2,523,254	-498,246	0	0	0
1,534,834	1,534,834	-155,424	-155,424				2,257,266	-567,008	0	0	0
487,188	486,368	-314,307	-173,772				1,295,726	-635,586	0	0	0
2,443,127	2,435,219	508,592	507,172				1,986,651	-58,604	0	0	0
1,616,957	1,477,919	133,595	127,916				1,682,166	-332,163	0	0	0
4,081,688	4,070,266	1,013,837	1,011,603				3,156,174	-97,511	0	0	0
24,633,763	16,164,780	14,641,618	16,164,780				0	0	0	0	0
65,834	65,834	2,041	2,041				71,748	-7,955	0	0	0
6,367,120	3,734,915	15,939	-1,757				4,729,835	-993,163	0	0	0
1,539,815	1,166,298	-1,614	-21,561				1,765,495	-577,636	0	0	0
0	0	0	0				3,868,064	-3,868,064	0	0	0
7,589,699	5,910,001	-81,649	222,601				6,293,923	-970,451	363,928	0	0
8,552,389	5,012,968	20,947	-2,809				6,351,034	-1,335,257	0	0	0
76,568	76,120	-379,106	-377,780				453,900	0	0	0	0
427,572,137	301,795,056	11,077,482	9,988,987				332,474,111	-40,854,872	186,830	0	0
10,460,293	7,737,450	866,153	1,026,382				8,053,364	-1,342,296	0	0	0
76,568	76,120	-262,239	-260,913				337,033	0	0	0	0
24,741,231	17,448,223	-919,016	-773,056				18,221,279	0	0	0	0
10,652,089	10,508,015	-2,350,234	-2,415,498				24,395,126	-11,471,613	0	0	0
99	0	-48,417	-48,122				48,122	0	0	0	0
432,835	400,533	70,022	72,565				435,128	-107,160	0	0	0
847,689	831,956	-361,088	-361,074				2,171,908	-978,878	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-769,164	-769,164				769,164	0	0	0	0
0	0	0	0				0	0	0	0	0
304,269	244,875	16,186	1,461				438,313	-194,899	0	0	0
0	0	-132,279,260	-132,279,260				193,886,710	-61,607,450	0	0	0
827,827	454,230	-14,278	-20,114				571,635	-97,291	0	0	0
616,057	337,990	-5,502	-9,691				420,050	-72,369	0	0	0
25,662,527	20,654,668	20,654,291	20,654,668				0	0	0	0	0
0	0	0	0				0	0	0	0	0
9,944,340	7,232,361	1,522,666	1,532,177				7,241,549	-1,541,365	0	0	0
307,431	307,431	-517	-517				328,854	-20,906	0	0	0
90,993	90,993	-35,899	-35,899				126,892	0	0	0	0
564,225	564,225	307,502	307,502				741,802	-485,079	0	0	0
0	0	0	0				0	0	0	0	0
18,998,018	8,704,342	-305,038	348,317				8,355,846	0	178	0	0
81,754	81,754	45,381	45,381				51,581	-15,208	0	0	0
5,493,576	5,237,205	-503,060	-626,809				11,814,815	-5,950,801	0	0	0
13,646,490	12,330,721	-711,803	-754,371				17,937,752	-4,853,433	772	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
4,735,216	4,229,966	-747,098	-285,081				4,526,677	-11,630	0	0	0
3,802,807	2,747,335	120,834	513,773				2,740,031	-506,469	0	0	0
1,665,249	977,718	-554,060	-540,222				1,517,940	0	0	0	0
6,819,748	6,119,037	2,185,775	1,833,306				4,693,907	-408,176	0	0	0
67,218,286	64,945,253	-2,169,526	-2,149,514				81,782,730	-16,351,615	1,663,652	0	0
29	29	29	29				47,610	-47,610	0	0	0
1,180,552	1,081,910	-11,205	-7,313				1,089,223	0	0	0	0
746,156	622,487	3,847	-39,405				845,275	-183,383	0	0	0
37,469,389	21,971,954	90,497	-13,700				27,832,833	-5,847,179	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
22,522,494	21,420,087	21,430,777	21,420,087				0	0	0	0	0
49,984,279	39,798,105	38,589,301	39,798,105				0	0	0	0	0
1,809,506	1,554,811	161,334	160,239				2,261,292	-866,720	0	0	0
39,614	39,614	-40	-40				39,654	0	0	0	0
0	0	0	0				0	0	0	0	0
1,427,314	1,426,199	684,734	683,619				1,548,872	-806,292	0	0	0
45,312,636	40,904,318	12,755,016	12,493,029				42,132,021	-14,401,895	681,162	0	0
85,247,130	62,516,602	-7,973,261	-7,389,431				60,916,591	-7,391,767	16,381,210	0	0
30,970,757	19,009,474	1,896,958	701,315				18,085,668	0	222,491	0	0
0	0	0	0				0	0	0	0	0
42,149,175	29,216,808	1,667,220	1,312,255				28,149,265	-245,706	995	0	0
106,937,773	97,976,589	6,429,669	5,709,655				125,376,528	-33,109,594	0	0	0
3,472,738	2,036,472	12,243	2,575				2,575,828	-541,931	0	0	0
60,807,333	35,652,841	654,623	485,496				44,520,408	-9,353,063	0	0	0
0	0	0	0				0	0	0	0	0
347,782	328,075	-58,765	-60,879				494,019	-105,065	0	0	0
129,800	122,448	-21,936	-22,725				184,365	-39,192	0	0	0
2,268,237	2,225,374	-12,972	-30,330				3,193,230	-937,526	0	0	0
8,676,875	8,438,280	985,592	1,004,039				9,745,729	-2,311,488	0	0	0
10,317,052	8,181,839	428,422	299,366				10,514,613	-2,632,140	0	0	0
460,043	459,629	-200,373	-200,247				1,146,422	-486,546	0	0	0
127	127	127	127				212,367	-212,367	0	0	0
1,213,493	1,144,735	-205,063	-212,438				1,723,786	-366,613	0	0	0
2,333,766	2,201,532	-394,349	-408,533				3,315,118	-705,053	0	0	0
0	0	0	0				0	0	0	0	0
16,968,060	16,271,799	4,624,803	4,484,126				25,253,970	-13,466,297	0	0	0
0	0	0	0				0	0	0	0	0
99,461	99,461	3,945	3,945				95,516	0	0	0	0
5,759,883	4,743,727	4,573,014	4,743,727				0	0	0	0	0
1,111,764	0	-105,759	0				0	0	0	0	0
5,999,710	5,719,208	383,681	385,024				5,334,184	0	0	0	0
1,338,245	1,338,245	250,314	250,314				1,087,931	0	0	0	0
15,029,998	8,719,744	7,849,073	8,719,744				0	0	0	0	0
40,642,597	39,645,305	39,495,486	39,645,305				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
10,537,082	10,537,082	-141,638	-141,638				10,678,720	0	0	0	0
26,509,143	26,509,143	227,019	227,019				30,179,822	-3,897,698	0	0	0
126,815	113,244	47,053	45,927				67,909	-592	0	0	0
25,561,705	24,973,980	2,417,178	2,494,499				35,020,806	-12,541,325	0	0	0
0	0	0	0				0	0	0	0	0
73,479,752	67,694,527	2,880,091	3,329,538				88,923,987	-24,558,998	0	0	0
49,903,490	0	1,074,649	0				0	0	0	0	0
-9,530,540	-9,530,540	-320,586	-320,586				0	0	-9,209,954	0	0
0	0	0	0				0	0	0	0	0
21,266,023	2,122,999	-114,306,737	-2,773,784				0	0	4,896,783	0	130,675,977
7,755,600,339	24,224,717	1,536,582,238	774,052				0	0	23,450,665	0	4,828,734,255
113,825,319	26,997,651	26,856,700	26,997,651				0	0	0	0	52,418,236
731,717,477	0	146,431,762	0				0	0	0	0	305,327,913
787,308,972	9,837,847	787,308,972	9,837,847				0	0	0	0	0
69,153,601	69,153,601	-14,575	-14,575				69,168,176	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
111,839,575	2,850,327	-26,931,479	9,763				1	0	2,840,564	0	131,933,248
69,888,505	0	-68,035,117	0				0	0	0	0	137,923,622
0	0	-2,121,660	-2,121,660				0	0	2,121,660	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
20,720,295,924	2,115,330,910	6,847,335,285	311,747,854				0	0	1,803,583,056	0	10,789,763,684
751,119,161	165,364,661	621,547,416	114,994,916				0	0	50,369,745	0	-194,024,674
4,868,794,710	35,134,536	2,235,975,018	-179,771,504				0	0	214,906,040	0	2,258,125,942
1,186,397,424	0	1,148,512,387	0				0	0	0	0	36,824,537
318,685,821	0	-63,903,276	-48,302				0	0	48,302	0	445,786,069
2,677,611,951	0	1,119,731,196	-61,598,190				0	0	61,598,190	0	1,183,635,474
78,722,593	3,891,416	-982,051	-20,225				3,911,641	0	0	0	75,793,004
438,657,910	12,961,190	105,390,199	5,765,148				7,196,042	0	0	0	326,071,669
139,834,617	4,442,655	-7,585,611	1,308,179				3,134,476	0	0	0	144,285,753
937,803,615	18,867,356	1,644,220	2,430,135				16,437,221	0	0	0	919,722,173
2,186,489,731	47,784,894	4,184,815,434	25,352,272				22,432,622	0	0	0	-2,020,758,325
48,639,532	48,639,532	-63,539,818	-63,539,818				88,910,313	0	0	23,269,037	0
4,232	4,232	4,232	4,232				0	0	0	0	0
14,489,998	14,489,998	14,489,998	14,489,998				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-308,707,736	-308,707,736				0	0	0	308,707,736	0
0	0	0	0				0	0	0	0	0
39,061,591	39,061,591	81,453,567	81,453,567				88,692,855	0	0	-131,084,831	0
24,994,511,002	24,803,278,944	-21,179,357,937	16,414,469,271				2,025,788,105	0	0	6,363,021,568	27,408,223,847
326,165,764	326,165,764	125,396,203	125,396,203				200,769,561	0	0	0	0
87	87	0	0				87	0	0	0	0
17	17	0	0				17	0	0	0	0
9,240	9,240	0	0				9,240	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
48	0	-48	0				0	0	0	0	0
80,625	0	-80,625	0				0	0	0	0	0
22,793	0	-22,793	0				0	0	0	0	0
4,346,203	0	-4,346,203	0				0	0	0	0	0
507,590	0	-507,590	0				0	0	0	0	0
4,343	0	-4,343	0				0	0	0	0	0
99	0	-99	0				0	0	0	0	0
102,114	0	-102,114	0				0	0	0	0	0
146,173	0	-146,173	0				0	0	0	0	0
323,688	0	-323,688	0				0	0	0	0	0
57,616	0	-57,616	0				0	0	0	0	0
359,124	0	-359,124	0				0	0	0	0	0
34,146	0	-34,146	0				0	0	0	0	0
-316,270	-316,270	316,270	316,270				0	0	0	0	0
810,759	810,759	-810,759	-810,759				0	0	0	0	0
6,755,911	6,755,911	-6,755,911	-6,755,911				0	0	0	0	0
135,095,819	135,095,819	-135,095,819	-135,095,819				0	0	0	0	0
4,729,260	4,729,260	-4,729,260	-4,729,260				0	0	0	0	0
-4,729,260	-4,729,260	4,729,260	4,729,260				0	0	0	0	0
259,181	259,181	-259,181	-259,181				0	0	0	0	0
12,072,434	12,554	-12,072,434	-12,554				0	0	0	0	0
8,064	8,064	-8,064	-8,064				0	0	0	0	0
546,070	546,070	-546,070	-546,070				0	0	0	0	0
15,712	15,712	-15,712	-15,712				0	0	0	0	0
2,244,919	2,244,919	-2,244,918	-2,244,918				1	0	0	0	0
8,744,445	8,744,445	-8,744,445	-8,744,445				0	0	0	0	0
365,537	365,537	-365,537	-365,537				0	0	0	0	0
1,364,790	1,364,790	-1,364,790	-1,364,790				0	0	0	0	0
21,189	21,189	-21,189	-21,189				0	0	0	0	0
322,763	322,763	-322,763	-322,763				0	0	0	0	0
126,177	126,177	-126,177	-126,177				0	0	0	0	0
19,033	19,033	-19,033	-19,033				0	0	0	0	0
18,501,037	18,501,037	-18,501,037	-18,501,037				0	0	0	0	0
1,285,713	1,285,713	-1,285,713	-1,285,713				0	0	0	0	0
1,413,416	1,413,416	-1,413,416	-1,413,416				0	0	0	0	0
2,567,634	2,567,634	-2,567,634	-2,567,634				0	0	0	0	0
96,207	96,207	-96,207	-96,207				0	0	0	0	0
745,095	745,095	-745,095	-745,095				0	0	0	0	0
32,194	32,194	-32,194	-32,194				0	0	0	0	0
2,638,279	2,638,279	-2,638,279	-2,638,279				0	0	0	0	0
300,735	300,735	-300,735	-300,735				0	0	0	0	0
1,045,684	1,045,684	-1,045,684	-1,045,684				0	0	0	0	0

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103,062,622,298	53,183,117,047	5	11

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	3,690	0	0
0	249	0	0
0	2,348	0	0
0	3,615	0	0
0	443	0	0
0	508,576	0	0
0	5,622,216	0	0
0	57,370	0	0
0	12,119	0	0
0	270,520	0	0
0	15,771	0	0
0	26,370	0	0
0	8,167	0	0
0	38,305	0	0
0	9,329	0	0
0	7,477	0	0
0	100	0	0
0	12,875	0	0
0	95,071	0	0
0	798	0	0
0	26,017	0	0
0	86,395	0	0
0	443	0	0
0	6,049	0	0
0	1,586	0	0
0	634	0	0
0	510	0	0
0	642	0	0
0	370	0	0
0	9,989	0	0
0	244,658	0	0
0	163,594	0	0
0	797	0	0
0	304	0	0
0	7,419	0	0
0	18,992	0	0
0	360,821	0	0
0	48,443	0	0
0	2,482	0	0
0	5,660	0	0
0	1,985	0	0
0	153,162	0	0
0	753	0	0

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LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	24,920	0	0
0	244,471	0	0
0	43,075	0	0
0	16,379	0	0
0	63,439	0	0
0	471	0	0
0	725	0	0
0	164	0	0
0	18,638	0	0
0	16	0	0
0	1,240,209	0	0
0	966	0	0
0	236	0	0
0	2	0	0
0	76,063	0	0
0	19,125	0	0
0	31,271	0	0
0	550	0	0
0	680,487	0	0
0	2,504	0	0
0	762	0	0
0	1,191,960	0	0
0	8,575	0	0
0	1,750	0	0
0	123	0	0
0	84,654	0	0
0	1,333,750	0	0
0	6,287	0	0
0	14,049	0	0
0	121,757	0	0
0	34,951	0	0
0	1,724	0	0
0	5,704	0	0
0	47,401	0	0
0	3,975	0	0
0	2,631	0	0
0	3,149	0	0
0	139	0	0
0	412	0	0
0	341	0	0
0	341	0	0
0	2,707	0	0
0	16,169	0	0
0	9,781	0	0
0	104,635	0	0
0	13,046	0	0

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Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	105	0	0
0	36,638	0	0
0	84,695	0	0
0	18,881	0	0
0	19,011	0	0
0	8,737	0	0
0	5,460	0	0
0	2,064	0	0
0	2,163	0	0
0	678	0	0
0	18,384	0	0
0	20,385	0	0
0	38,893	0	0
0	6,327	0	0
0	49,920	0	0
0	2,614	0	0
0	5,664	0	0
0	5,664	0	0
0	2,782	0	0
0	35,930	0	0
0	1,635	0	0
0	4	0	0
0	2,257	0	0
0	52,768	0	0
0	31,732	0	0
0	4,582	0	0
0	4,556	0	0
0	757	0	0
0	5,942	0	0
0	126,100	0	0
0	22,710	0	0
0	1,296	0	0
0	284,295	0	0
0	816	0	0
0	1,356	0	0
0	164	0	0
0	4,740,784	0	0
0	706	0	0
0	153,493	0	0
0	1,276	0	0
0	37,875	0	0
0	4,319	0	0
0	1,625	0	0
0	1,015	0	0
0	48,007	0	0
0	27,507	0	0

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Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	1,356	0	0
0	30,363	0	0
0	635	0	0
0	705	0	0
0	617	0	0
0	603	0	0
0	251	0	0
0	563	0	0
0	690	0	0
0	4,660	0	0
0	8,490	0	0
0	79,441	0	0
0	728,351	0	0
0	136,878	0	0
0	3,782	0	0
0	2,000	0	0
0	1,940	0	0
0	11,532	0	0
0	5,573	0	0
0	2,692	0	0
0	867	0	0
0	1,129,979	0	0
0	1,426	0	0
0	307	0	0
0	3,759	0	0
0	17,443	0	0
0	1,014	0	0
0	4,115	0	0
0	226	0	0
0	3,286	0	0
0	1,244	0	0
0	9,255	0	0
0	2,307	0	0
0	16,620	0	0
0	4,585	0	0
0	215	0	0
0	1,827	0	0
0	1,878	0	0
0	590	0	0
0	362	0	0
0	8,895	0	0
0	2,074	0	0
0	7,663	0	0
0	516	0	0
0	624	0	0
0	6,524	0	0

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Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	2,800	0	0
0	1,400	0	0
0	652	0	0
0	1,445	0	0
0	5,458	0	0
0	388	0	0
0	980	0	0
0	740,644	0	0
0	190	0	0
0	1,521	0	0
0	3,165	0	0
0	19,558	0	0
0	530,311	0	0
0	359	0	0
0	1,410	0	0
0	3,250	0	0
0	7,409	0	0
0	6,284	0	0
0	2,300	0	0
0	442	0	0
0	1,511	0	0
0	338,551	0	0
0	538	0	0
0	1,450	0	0
0	328	0	0
0	1,400	0	0
0	2,171	0	0
0	13,750	0	0
0	4,729	0	0
0	21,630	0	0
0	12,920	0	0
0	85	0	0
0	39,315	0	0
0	12,761	0	0
0	258	0	0
0	188,041	0	0
0	58,044	0	0
0	4,323	0	0
0	5,679	0	0
0	389	0	0
0	2,402	0	0
0	700	0	0
0	22,289	0	0
0	341	0	0
0	70,063	0	0
0	475	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	8,348	0	0
0	269	0	0
0	79,799	0	0
0	5,838	0	0
0	5,776	0	0
0	7,722	0	0
0	105,336	0	0
0	16,098	0	0
0	50,792	0	0
0	594	0	0
0	3	0	0
0	532	0	0
0	105,477	0	0
0	591	0	0
0	10,407	0	0
0	3,899	0	0
0	8,030	0	0
0	2,271	0	0
0	243	0	0
0	245,179	0	0
0	985	0	0
0	673	0	0
0	2,123,067	0	0
0	913,213	0	0
0	360	0	0
0	83,584	0	0
0	19,297	0	0
0	8,443	0	0
0	175,808	0	0
0	102,158	0	0
0	5,390	0	0
0	890,137	0	0
0	621,174	0	0
0	353,200	0	0
0	169,566	0	0
0	162,531	0	0
0	158,714	0	0
0	26,098	0	0
0	108,899	0	0
0	1,801	0	0
0	666	0	0
0	920	0	0
0	1,029	0	0
0	698	0	0
0	8,477	0	0
0	84,984	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	2,363	0	0
0	4,033	0	0
0	3,149	0	0
0	580	0	0
0	4,356	0	0
0	634	0	0
0	1,318	0	0
0	292	0	0
0	41,916	0	0
0	1,071	0	0
0	347	0	0
0	7,714	0	0
0	536	0	0
0	1,450	0	0
0	1,286	0	0
0	6,113	0	0
0	17,253	0	0
0	190	0	0
0	22	0	0
0	73	0	0
0	84	0	0
0	1,618	0	0
0	194,385	0	0
0	402	0	0
0	3,794	0	0
0	53,576	0	0
0	3,466	0	0
0	6,098	0	0
0	6,313	0	0
0	38	0	0
0	3	0	0
0	84,777	0	0
0	699,128	0	0
0	198	0	0
0	2,090,561	0	0
0	218	0	0
0	1,193	0	0
0	105	0	0
0	11	0	0
0	41,350	0	0
0	122	0	0
0	489	0	0
0	1,030	0	0
0	122	0	0
0	458	0	0
0	1,777	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	131	0	0
0	371	0	0
0	143,567	0	0
0	81,218	0	0
0	18,168	0	0
0	6,126	0	0
0	133,042	0	0
0	3,537	0	0
0	10	0	0
0	62,577	0	0
0	2,256	0	0
0	4,853	0	0
0	967	0	0
0	1,687,405	0	0
0	3,116	0	0
0	226	0	0
0	1,595	0	0
0	4,955	0	0
0	750	0	0
0	9,435	0	0
0	25,771	0	0
0	2,245	0	0
0	3	0	0
0	1,197	0	0
0	3,040,052	0	0
0	12,876	0	0
0	5	0	0
0	12,526,398	0	0
0	323,999	0	0
0	141,280	0	0
0	21,378,215	0	0
0	3,925,731	0	0
0	84,369	0	0
0	2,287,290	0	0
0	1,496,900	0	0
0	613	0	0
0	873,779	0	0
0	122,189	0	0
0	47,842	0	0
0	12,439	0	0
0	1,883	0	0
0	1,506	0	0
0	4,142	0	0
0	33,588	0	0
0	107,283	0	0
0	40,906	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	8	0	0
0	373,502	0	0
0	37,227	0	0
0	9,522	0	0
0	519,142	0	0
0	10,964	0	0
0	150,613	0	0
0	19	0	0
0	92,298	0	0
0	16,262	0	0
0	425	0	0
0	24,386	0	0
0	52,425	0	0
0	29	0	0
0	16,800	0	0
0	1,341	0	0
0	56,555	0	0
0	3,367	0	0
0	3,125	0	0
0	6,007	0	0
0	1,949	0	0
0	1,052	0	0
0	33,256	0	0
0	285	0	0
0	23,121	0	0
0	556	0	0
0	18,878	0	0
0	708	0	0
0	14,923	0	0
0	8,968	0	0
0	33,714	0	0
0	9,152	0	0
0	9,053,230	0	0
0	2	0	0
0	12,344	0	0
0	5,610	0	0
0	2,930	0	0
0	505	0	0
0	37,363	0	0
0	48,700	0	0
0	43,142	0	0
0	1,965,797	0	0
0	2,948,696	0	0
0	155,015	0	0
0	479	0	0
0	38,950	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	793	0	0
0	439	0	0
0	31,308	0	0
0	7,434	0	0
0	141,205	0	0
0	901	0	0
0	63,739	0	0
0	6,552	0	0
0	433,191	0	0
0	48,337	0	0
0	105,016	0	0
0	728	0	0
0	10,000	0	0
0	33,000	0	0
0	407,277	0	0
0	15	0	0
0	3,343	0	0
0	113,947	0	0
0	41,529	0	0
0	376,594	0	0
0	24,117	0	0
0	34,043	0	0
0	108,579	0	0
0	255,860	0	0
0	71,871	0	0
0	356,250	0	0
0	75,233	0	0
0	1,911,595	0	0
0	53,448	0	0
0	314	0	0
0	172	0	0
0	43,708	0	0
0	706,503	0	0
0	115	0	0
0	3,604,520	0	0
0	442,733	0	0
0	24	0	0
0	84,936	0	0
0	125,660	0	0
0	38,438	0	0
0	2,423	0	0
0	577,617	0	0
0	266	0	0
0	46,168	0	0
0	2,248,789	0	0
0	713	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	56,250	0	0
0	68,961	0	0
0	72,500	0	0
0	364,375	0	0
0	11	0	0
0	875,603	0	0
0	1,310	0	0
0	963	0	0
0	1,645	0	0
0	12,786	0	0
0	191,831	0	0
0	29,696	0	0
0	15,000	0	0
0	176	0	0
0	1,425,032	0	0
0	62,918	0	0
0	3,194,290	0	0
0	125,066	0	0
0	47,033	0	0
0	133	0	0
0	12,582	0	0
0	278,380	0	0
0	75,676	0	0
0	337,500	0	0
0	52,578	0	0
0	72	0	0
0	12,613	0	0
0	900,668	0	0
0	209,206	0	0
0	71	0	0
0	122,460	0	0
0	165,718	0	0
0	18	0	0
0	5,467	0	0
0	372,103	0	0
0	23,366	0	0
0	1,132,749	0	0
0	96,277	0	0
0	94,205	0	0
0	31,500	0	0
0	1,477	0	0
0	586,644	0	0
0	180,134	0	0
0	13	0	0
0	1,222	0	0
0	158,167	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	16,019	0	0
0	25,521	0	0
0	15,202	0	0
0	217,869	0	0
0	13,756	0	0
0	323,375	0	0
0	383,985	0	0
0	257,975	0	0
0	3,631	0	0
0	12,144	0	0
0	356	0	0
0	491,133	0	0
0	657,972	0	0
0	225,167	0	0
0	13,072	0	0
0	1,650,295	0	0
0	19,046	0	0
0	12,335	0	0
0	117,879	0	0
0	100,203	0	0
0	1,029,216	0	0
0	109,278	0	0
0	1,336,480	0	0
0	3,496	0	0
0	5,998	0	0
0	10,313	0	0
0	4,509	0	0
0	40,000	0	0
0	38,524	0	0
0	1,318	0	0
0	1,607,825	0	0
0	88,081	0	0
0	523,270	0	0
0	143,378	0	0
0	468	0	0
0	199,341	0	0
0	136,266	0	0
0	468,750	0	0
0	448,130	0	0
0	26,289	0	0
0	3,996,016	0	0
0	3,812	0	0
0	306,226	0	0
0	10,520	0	0
0	10,313	0	0
0	6,137	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	275,044	0	0
0	564	0	0
0	57,218	0	0
0	228,005	0	0
0	102,500	0	0
0	26,020	0	0
0	45,184	0	0
0	46,144	0	0
0	304,289	0	0
0	49,576	0	0
0	251,543	0	0
0	94,059	0	0
0	320,493	0	0
0	1,069,497	0	0
0	6,258	0	0
0	124,034	0	0
0	4,509	0	0
0	124,681	0	0
0	1,266,551	0	0
0	108,982	0	0
0	190,733	0	0
0	9,300	0	0
0	4,509	0	0
0	125,000	0	0
0	50,608	0	0
0	468,140	0	0
0	660	0	0
0	1,500,000	0	0
0	469,972	0	0
0	278,250	0	0
0	28,073	0	0
0	382,841	0	0
0	13,651	0	0
0	39,375	0	0
0	21,595	0	0
0	14,848	0	0
0	22,167	0	0
0	850,000	0	0
0	27,970	0	0
0	9,744	0	0
0	10,349	0	0
0	137,522	0	0
0	199,564	0	0
0	3,180	0	0
0	2,209	0	0
0	2,999	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	27,973	0	0
0	58,818	0	0
0	2,599	0	0
0	134,375	0	0
0	77,152	0	0
0	3,076	0	0
0	212,000	0	0
0	8,029	0	0
0	69,749	0	0
0	25,914	0	0
0	43,449	0	0
0	3,263	0	0
0	2,484	0	0
0	38,750	0	0
0	3,000	0	0
0	6,000	0	0
0	15,000	0	0
0	67,875	0	0
0	12,000	0	0
0	135,433	0	0
0	31,178	0	0
0	9,026	0	0
0	4,577	0	0
0	1,250	0	0
0	1,250	0	0
0	56,508	0	0
0	271,969	0	0
0	5,238	0	0
0	909,174	0	0
0	26,170	0	0
0	52,500	0	0
0	8,069	0	0
0	25,416	0	0
0	31,082	0	0
0	9,513	0	0
0	18,000	0	0
0	7,483	0	0
0	5,238	0	0
0	1,853,310	0	0
0	48,721	0	0
0	9,744	0	0
0	25,750	0	0
0	29,233	0	0
0	6,250	0	0
0	322	0	0
0	3,535	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	350,155	0	0
0	172,916	0	0
0	9,300	0	0
0	13,843	0	0
0	195,081	0	0
0	64,374	0	0
0	17,405	0	0
0	55,009	0	0
0	137,522	0	0
0	187,000	0	0
0	2,191	0	0
0	2,191	0	0
0	55,000	0	0
0	69,216	0	0
0	6,629	0	0
0	47,788	0	0
0	33,692	0	0
0	20,156	0	0
0	35,857	0	0
0	6,629	0	0
0	2,176	0	0
0	31,243	0	0
0	33,989	0	0
0	276,863	0	0
0	229,527	0	0
0	211,028	0	0
0	303,704	0	0
0	181,742	0	0
0	193,440	0	0
0	4,548	0	0
0	14,293	0	0
0	76,414	0	0
0	3,147	0	0
0	13,958	0	0
0	24,375	0	0
0	73,717	0	0
0	15,000	0	0
0	26,250	0	0
0	31,648	0	0
0	39,375	0	0
0	1,938	0	0
0	28,260	0	0
0	23,527	0	0
0	414	0	0
0	4,472,500	0	0
0	372,500	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	7,178	0	0
0	2,369,246	0	0
0	2,849,263	0	0
0	997	0	0
0	997	0	0
0	39,881	0	0
0	1,416	0	0
0	471	0	0
0	1,969	0	0
0	1,281	0	0
0	61,250	0	0
0	866	0	0
0	3,347	0	0
0	68,657	0	0
0	1,601	0	0
0	1,777	0	0
0	56,840	0	0
0	178	0	0
0	118,086	0	0
0	118,086	0	0
0	65,672	0	0
0	262,689	0	0
0	65,672	0	0
0	652	0	0
0	88,154	0	0
0	27,228	0	0
0	2,064	0	0
0	5,160	0	0
0	39,305	0	0
0	2,952	0	0
0	5,733,527	0	0
0	1,032	0	0
0	756,762	0	0
0	11,476	0	0
0	1,198,479	0	0
0	642	0	0
0	5	0	0
0	1,131	0	0
0	1,139	0	0
0	511	0	0
0	6,556	0	0
0	10,521	0	0
0	5,980	0	0
0	1,807	0	0
0	12,107	0	0
0	252,200	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	4,606	0	0
0	62,331	0	0
0	68,324	0	0
0	1,018	0	0
0	13,308	0	0
0	7,647	0	0
0	4,984	0	0
0	2,070	0	0
0	14,766	0	0
0	21,250	0	0
0	2,016	0	0
0	228	0	0
0	134	0	0
0	93,800,000	0	0
0	11,000,000	0	0
0	195	0	0
0	4,500,000	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
267,599,179	0	-1	0
0	0	0	0
3,969,853	0	-1	0
0	0	0	0
11,228,185	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
3,164,305	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
3,157,085	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
573,196	0	0	0
0	0	0	0
86,000	0	0	0
1,123,839	0	0	0
6,930,899	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
15,501,827	0	1	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
22,460,623	0	1	0
0	0	0	0
0	0	0	0
5,777,230	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
34,600,801	0	0	0
8,286,167	0	0	0
0	0	0	0
2,827,061	0	0	0
0	0	0	0
0	0	0	0
34,210,692	0	-1	0
0	0	0	0
0	0	0	0
18,200,852	0	0	0
9	0	0	0
0	0	0	0
0	0	0	0
4	0	-1	0
5,148,978	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
3,057	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	21,336,473	0	0
0	29,306,909	0	0
0	8,861,055	0	0
0	0	0	0
0	0	0	0
0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
3,330	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
615,709,388	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	-3,008,435	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	57,310,456	0	0
219,114,915	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
795,603	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
409,345	0	0	0
76,449	0	0	0
0	0	0	0
0	0	0	0
13,424	0	-1	0
2,901	0	0	0
16,937	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
37,854,600	0	0	0
0	0	0	0
0	0	0	0
0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
1,009,072	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
118,025,939	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,316,352,331	0	0	0
0	-2,045,100	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
24,054,847	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	-11,796,137	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
3,140,302,793	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
82,030	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
6,320,025	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
147,629	0	0	0
473,634	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
15,084,404	0	0	0
0	0	0	0
306,170	0	0	0
0	0	0	0
0	0	0	0
521,700	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
75,990	0	0	0
0	0	0	0
0	0	0	0
12,786,674	0	0	0
0	0	0	0
723,336	0	0	0
455,704	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
6,655	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
59,243	0	0	0
224	0	-1	-1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
1,589,556	0	0	0
55,615	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
354,784	0	0	0
10,518,080	0	0	0
0	0	0	0
0	0	0	0
0	39,208,535	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
8,056,699	0	-1	0
2,383	0	0	0
0	0	0	0
746,112,281	0	0	0
103,116	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
7,282,910	0	1	0
12,871	0	0	0
19,520,556	0	0	0
61,253,055	0	0	0
42,281,032	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
60,197	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
12,559,009	0	0	0
157,534	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
13,757,737	0	1	0
317,094	0	0	0
0	0	0	0
0	0	0	0
368,767	0	0	0
179,068	0	1	0
632,830	0	0	0
2,838,544	0	0	0
11,860,033	0	0	0
113,202	0	0	0
54,465	0	0	0
0	0	0	0
13,741,084	0	0	0
0	0	0	0
959,328	0	0	0
0	0	0	0
954,762	0	0	0
0	0	0	0
163,656,801	0	0	0
0	0	0	0
8,645,078	0	0	0
0	0	0	0
7,816,686	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,838,501	0	0	0
29,669,640	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
244,266	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,442,072	0	1	0
18,110	0	1	0
408,297	0	-1	0
1,785	0	1	1
2,164,270	0	0	0
7,574	0	0	0
702,035	0	0	-1
1,258,475	0	0	1
5,578,259	0	0	0
1,964,366	0	1	0
870,347	0	0	0
10,539,168	0	0	0
365,559	0	0	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
979,229	0	0	0
4,232,415	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
2,147,459	0	0	0
265,256	0	0	0
0	0	0	0
0	0	0	0
266	0	0	0
48,806	0	0	0
213,016	0	0	0
0	0	0	0
0	0	0	0
198,076	0	0	0
370,138	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
69	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
109,392	0	0	0
0	0	0	0
0	0	0	0
73,403	0	0	0
684,714	0	0	0
966,123	0	0	0
0	0	0	0
0	0	0	0
5,945,751	0	0	0
200,555	0	0	0
15,308	0	0	0
453,834	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
44,459	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
72,508	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
2,446	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,033,792	0	-1	0
0	0	0	0
136,063	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
43,926	0	0	0
270,923	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
1,281,290	0	-1	0
94,847	0	0	0
26,711	0	0	0
125,285	0	0	0
0	0	0	0
62,212	0	1	0
0	0	0	0
33,784	0	0	0
0	0	0	0
984,974	0	0	0
0	0	0	0
0	0	0	0
145,116	0	0	0
0	0	0	0
9,755,727	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
809,293	0	0	0
27,298	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
98	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
40,715	0	0	0
51	0	0	0
0	0	0	0
4,074,719	0	0	0
2,120,105	0	-1	0
2,624	0	0	0
0	0	0	0
5,981	0	-1	0
0	0	0	0
0	0	0	0
71,803	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
975	0	0	0
0	0	0	0
1,804	0	0	0
52,500	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
58,861	0	0	0
107,471	0	0	0
3,127,278	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
5,992	0	0	0
0	0	0	0
1,517	0	0	0
15,230	0	0	0
449,997	0	0	0
0	0	0	0
0	0	0	0
1,691,647	0	0	0
625,775	0	0	0
0	0	0	0
21,375	0	-1	0
0	0	0	0
0	0	0	0
2,203,318	0	0	0
0	0	0	0
8,172,249	0	0	0
7,643,539	0	0	0
4,492,750	0	-1	0
994,715	0	0	0
0	0	0	0
3,535,039	0	1	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	-1	-1
1,768,075	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
375,779	0	0	0
524,833	0	0	0
139,557	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
682,335	0	0	0
0	0	0	0
649,905	0	0	0
2,342,772	0	0	0
0	0	1	1
1,147,015	0	0	0
0	0	0	0
1,910,675	0	0	0
2,934	0	0	0
863,949	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
11,111,577	0	1	0
994,829	0	1	0
0	0	0	0
50	0	0	0
9,840,025	0	0	0
0	0	0	0
0	0	0	0
870,154	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
54,202	0	0	0
0	0	0	0
736,748	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
35	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
77,053	0	0	0
91,583	0	0	-1
0	0	0	0
0	0	0	0
247,469	0	0	1
100,919	0	0	0
0	0	0	0
2,012,446	0	1	0
201,965	0	0	0
169,654	0	0	0
191,712	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
17,517	0	1	1
0	0	0	0
0	0	0	0
222,184	0	0	0
0	0	0	0
0	0	0	0
879,981	0	0	0
585,817	0	1	0
0	0	0	0
0	0	0	0
10,619	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
46	0	0	0
19,662	0	0	0
453,555,256	0	0	0
3,432	0	0	0
0	0	0	0
0	0	0	0
141,770,899	0	0	0
0	0	0	0
20,394,672	0	0	0
0	0	0	0
1,905,911	0	0	0
258,473	0	0	0
475,931	0	1	0
824,357	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,481,474	0	0	-1
3,647,207	0	0	0
955,014	0	0	0
0	0	0	0
7,046,186	0	0	0
218,833	0	-1	0
36,226	0	0	0
3,272,107	0	0	0
160,732	0	-1	0
2,064,050	0	0	0
51,677,029	0	0	-1
65,794,491	0	0	1
31,703,369	0	-1	0
1,109,217	0	0	0
0	0	0	0
0	0	0	0
8,549,904	0	-1	0
641,048	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
460,354	0	0	0
18	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
132	0	0	0
574	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
507,592	0	0	0
20,043	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
70	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,164,215	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
27,380,387	0	0	0
0	0	0	0
13,089,426	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,541,256	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
58,281	0	0	0
0	0	0	0
81,660,428	0	-1	0
0	0	0	0
0	0	0	0
531,808,458	0	0	0
64,928,021	0	1	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
368,607	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
32,054,514	0	0	1
240,066	0	1	0
1,995,100	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
612,558	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
98,326	0	0	0
11,796	0	1	0
1,904,321	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
74,770	0	1	0
2,256	0	0	0
94,438	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
617	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
9,975	0	0	0
11,247,128	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
652,371	0	0	0
918,170	0	0	0
1,277,100	0	0	0
729,093	0	0	0
0	0	0	0
278,735	0	0	0
269,330	0	0	0
0	0	0	0
0	0	0	0
1,459	0	0	1
368,354	0	0	0
118,381	0	0	0
0	0	0	0
0	0	0	0
1,753,644	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
49	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
6,470	0	0	0
0	0	0	0
252,360	0	1	0
21,164,771	0	1	0
8,827,225	0	-1	-1
29,163,338	0	0	0
1,320,562	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
20,032,387	0	0	0
15,412	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
8,526,900	0	0	0
23,297	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
544,932	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	-2	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
16,780,238	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	285,094,800	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
29,031,590	0	1	0
0	0	0	0
5,336,537	0	0	0
5,307,766	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	-1	0
0	0	-1	0
0	0	0	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	1	1
0	0	1	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
940	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
11,901,403	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
3,073,850	0	1	0
190,099,336	0	0	0
0	0	0	0
13,290,922	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
283	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
203,617,117	0	1	0
403,226	0	0	0
126,279,698	0	1	0
202,560	0	0	0
1,108,118	0	0	0
506,912	0	0	0
102,939	0	0	0
202,067,950	0	0	0
6,092,182	0	1	0
21,796,734	0	0	0
47,917,786	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
5,113,949	0	0	0
0	0	0	0
15,418,750	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
47,913,762	0	0	0
6,663,559	0	1	0
40,861,282	0	0	0
0	0	0	0
790,050	0	0	0
6,004,791	0	0	0
25,945,640	0	0	0
0	0	0	0
8,602,390	0	0	0
0	0	0	0
3,311,592	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
12,043,991	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	-1	0
0	0	0	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	-1	0
0	0	0	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
1,463,020	0	0	0
1,010,714	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
15,632,874	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
13,669,360	0	0	0
4,528,024	0	0	0
13,318,128	0	0	0
4,022,148	0	0	0
6,239,341	0	-1	0
65,149,592	0	-1	0
22,249,899	0	-1	0
7,895,122	0	0	0
972,315	0	0	0
43,768,199	0	0	0
19,927,346	0	0	0
87,550,981	0	0	0
0	0	0	0
36,645,577	0	0	0
691,902	0	0	0
7,367,945	0	1	0
0	0	0	0
8,872,830	0	0	0
3,530,182	0	0	0
12,295,866	0	-1	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
1,999,414	0	0	0
4,219,258	0	0	0
22,550,713	0	0	0
0	0	0	0
23,866,289	0	0	0
5,790,088	0	-1	0
2,680,178	0	0	0
11,966,420	0	0	0
1,897,075	0	1	0
2,046,238	0	0	0
0	0	0	0
0	0	0	0
4,185,866	0	-1	0
6,904,544	0	0	0
13,509,927	0	-1	0
1,221,017	0	0	0
0	0	0	0
7,209,971	0	1	0
1,208,201	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
63,000	0	0	0
25,737,525	0	0	0
0	0	0	0
3,360,000	0	0	0
0	0	0	0
5,376,687	0	0	0
2,178,114	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
7,649,180	0	0	0
10,496	0	0	0
0	0	0	0
985,500	0	0	0
0	0	0	0
0	0	0	0
231,000	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
26,402,594	0	1	0
0	0	0	0
45,297,443	0	0	0
0	0	0	0
0	0	0	0
663,678	0	-1	0
0	0	0	0
40,857,277	0	0	0
3,332,130	0	0	0
16,259,488	0	0	0
0	0	0	0
16,425,573	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
5,376,939	0	0	0
0	0	0	0
9,248,633	0	1	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
47,614,362	0	0	0
0	0	0	0
7,336,991	0	0	0
9,513,478	0	0	0
569,062	0	-1	0
0	0	0	0
1,500,260	0	0	0
5,405,450	0	1	0
0	0	0	0
2,103	0	1	0
2,275,806	0	0	0
4,351,443	0	0	0
0	0	0	0
0	0	0	0
3,270,456	0	0	0
0	0	0	0
0	0	0	0
0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	2	1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
378,918	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
13,452,700	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
5,733,599	0	0	0
3,814,348	0	0	0
328,563	0	0	0
0	0	0	0
814,584	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
18,473	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
3,858,934	0	0	0
139	0	0	0
584,163	0	0	0
614,360	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
342,659	0	1	0
0	0	-1	0
1,171	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
6,758	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
549,892	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
69,343	0	1	0
4,595,136	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
420,854	0	-1	0
0	0	0	0
66,507	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
375	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	8,861,055	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
15,478,631	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	109,823,398	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	45,389,447	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-2	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
1,909,716,104	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	862,930,408	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	1
0	0	0	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	1	1
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	-1
0	0	-1	-1
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	1
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	1	1
0	0	1	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	1	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	62,339,492	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1	0	0	0
0	0	0	0
0	2,841,571,671	0	0
0	0	0	0
0	0	0	0
0	136,662,192	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	-846,300	0	0
0	0	0	0
0	0	1	1
2,829,000	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
15,251	0	1	0
0	31,474,152	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,165	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
5,006	0	0	0
0	0	0	0
0	0	0	0
4,270	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	45,389,447	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	1,183,712	0	0
0	16,217,510	0	0
0	8,691,897	0	0
0	5,689,163	0	0
0	0	0	0
0	0	0	0
0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
147,588	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,085,511,727	673,767,926	1	1
0	0	0	0
0	0	0	0
14,129,409	0	0	0
8	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
396,004,529	0	0	0
0	0	0	0
12,549,704	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	70,330,377	0	0
0	0	0	0
0	1,589,585,543	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,667,487,635	-15,723	0	0
364,700,995	0	0	0
0	0	0	0
0	0	0	0
7,238,665,958	243,249,167	0	0
143,441,636	-9,810,742	0	0
5,516,401,561	20,097,883,739	0	0
11,239,554,895	-15,832,487	0	0
360,697,778	0	0	0
0	0	0	0
2,275,950	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
220,384	0	0	0
0	0	0	0
355,360	0	0	0
0	0	0	0
10,340	0	0	0
13,860	0	0	0
0	0	0	0
60,775	0	0	0
25,300	0	0	0
5,610	0	0	0
98,615	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
61,057,890	0	0	0
0	0	0	0
2,162,958	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
1,492,882,549	0	0	0
0	0	0	0
0	0	0	0
0	-2,602,855	0	0
171,013	0	-1	0
0	0	0	0
1,590,779	0	-1	-1
0	0	0	0
1,107,140	0	0	0
2,358,533	0	0	0
0	0	0	0
12,829	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
884,842,871	0	0	0
0	0	0	0
0	5,037,614,118	0	0
0	0	0	0
1,737,970	0	0	0
-391,989,415	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
6,588,955,494	0	0	0
0	0	0	0
62,315,280	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
42,002,015	0	0	0
858,044,386	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,870,646,216	0	1	0
19,326,748	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
4,879,841	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
-1,163,132,135	0	0	0
3,649,774	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,714,277,000	0	0	0
0	0	0	0
35,535,084	0	0	0
45,798,097	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
22,008,250	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
-50,549,113	0	0	0
0	0	0	0
0	0	0	0
1,504,661,701	0	0	0
15,686,814,978	0	0	0
0	0	0	0
0	0	0	0
1,090,162,437	0	0	0
266,722,110	0	0	0
2,718,695,502	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,181,015,518	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
52,306,707	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
465	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
952,007,680	0	0	0
0	0	0	0
1,747,964,126	0	0	0
0	0	0	0
2,009,973,138	0	0	0
-610,591,860	5,082,198,497	0	0
145,651,541	0	0	0
10,362,894	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,176,795	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
5,124,771	0	0	0
1,471,491	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,397,176	0	0	0
0	0	0	0
0	0	0	0
34,169,384	0	0	0
143,371,797	0	0	0
0	0	0	0
0	0	0	0
37,084,647	0	0	0
0	0	0	0
4,499,832	0	1	0
0	0	0	0
9,222,575	0	1	0
0	0	0	0
0	0	0	0
58,144,950	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,139,063	0	0	0
0	0	0	0
28,886,034	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
3,421,767	0	1	0
0	0	0	0
0	0	0	0
2,447,251	0	0	0
0	0	0	0
388,589	0	0	0
0	0	0	0
233	0	0	0
6,931,284	0	-1	0
29,267,730	0	0	0
0	0	0	0
6,757,800	0	-1	0
12,246,650	0	0	0
22,486,328	0	0	0
1,571,362	0	0	0
12,917,755	0	-1	0
15,705,550	0	0	0
35,992	0	0	0
2,531,938	0	1	0
0	0	0	0
0	0	0	0
220,220	0	1	0
0	0	0	0
8,885,825	0	1	0
1,837,214	0	0	0
1,741,736	0	1	0
25,402,618	0	0	0
0	0	0	0
18,066	0	-1	0
437,031	0	0	0
0	0	0	0
3,580,373	0	0	0
24,579,495	0	-1	0
3,374,489	0	1	0
17,669,887	0	0	0
72,893	0	0	0
0	0	0	0
0	0	0	0
1,717,321	0	0	0
0	0	0	0
2,065,693	0	0	0
2,407,394	0	-1	0
52,580,920	0	1	0
81,867	0	0	0
1,436,175	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
367,161	0	1	0
886,215	0	-1	0
61,576,550	0	-1	0
9,957,108	0	0	0
3,640,614	0	0	0
61,474	0	0	0
581,995	0	0	0
400,957	0	0	0
0	0	0	0
0	0	0	0
-892,796,001	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
378,809	0	0	0
0	0	0	0
1,857,902	0	1	0
3,568,620	0	0	0
1,099,278	0	0	0
750,028	0	1	0
0	0	0	0
2,776,007	0	-1	0
680,821,222	0	0	0
0	572,686,364	0	0
0	513,910	0	0
0	10,384	0	0
0	24	0	0
0	7,313	0	0
0	0	0	0
0	2,317	0	0
0	4	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	271,205	0	0
0	677,371	0	0
0	97,175	0	0
0	10,611	0	0
0	4,713	0	0
0	229	0	0
0	626	0	0
0	45,234	0	0
0	3,001	0	0
0	67	0	0
0	164	0	0
0	204	0	0
0	1,830	0	0
0	43,144	0	0
0	12,554	0	0
0	0	0	0
0	114,031	0	0
0	2,020	0	0
0	119	0	0
0	45	0	0
0	3	0	0
0	4,088	0	0
0	145,700	0	0
0	46	0	0
0	393	0	0
0	74	0	0
0	439	0	0
0	51,200	0	0
0	2,650	0	0
0	2,921	0	0
0	492	0	0
0	1,753	0	0
0	456,806	0	0
0	1,101	0	0
0	6	0	0
0	491	0	0
0	1,498	0	0
0	607	0	0
0	328,425	0	0
0	78,057	0	0
0	5,756	0	0
0	3,552	0	0
0	194,130	0	0
0	157,729	0	0
0	91,137	0	0
0	251	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	360,496	0	0
0	10	0	0
0	60,223	0	0
0	2,372	0	0
0	369	0	0
0	1,170	0	0
0	678	0	0
0	7	0	0
0	284	0	0
0	32	0	0
0	14	0	0
0	53,204	0	0
0	4,248	0	0
0	19	0	0
0	167	0	0
0	10,181	0	0
0	59	0	0
0	17	0	0
0	220	0	0
0	3	0	0
0	79,495	0	0
0	1,070	0	0
0	2,561	0	0
0	176	0	0
0	79	0	0
0	283,168	0	0
0	5,904	0	0
0	532,250	0	0
0	532,250	0	0
0	64	0	0
0	41,809	0	0
0	249	0	0
0	68,561	0	0
0	91	0	0
0	263	0	0
0	4	0	0
0	217	0	0
0	1,081	0	0
0	2,424	0	0
0	1,724	0	0
0	1,162	0	0
0	27,214	0	0
0	102	0	0
0	102	0	0
0	18,799	0	0
0	137	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	62	0	0
0	469	0	0
0	469	0	0
0	469	0	0
0	465	0	0
0	1,927	0	0
0	10	0	0
0	138,406	0	0
0	169,707	0	0
0	156,021	0	0
0	5,168	0	0
0	950,951	0	0
0	13	0	0
0	20,675	0	0
0	2,518	0	0
0	4,290,781	0	0
0	2,754	0	0
0	60,595	0	0
0	1,700,786	0	0
0	430,606	0	0
0	491,771	0	0
0	2,794	0	0
0	180,291	0	0
0	246	0	0
0	450	0	0
0	3,046	0	0
0	85,559	0	0
0	3,680	0	0
0	348	0	0
0	71,010	0	0
0	801	0	0
0	180	0	0
0	407	0	0
0	916	0	0
0	458	0	0
0	206	0	0
0	98	0	0
0	11,211	0	0
0	8,897	0	0
0	60	0	0
0	567	0	0
0	6,820	0	0
0	837	0	0
0	150	0	0
0	171,100	0	0
0	3,660	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	17,894	0	0
0	1,236	0	0
0	103,348	0	0
0	103,358	0	0
0	103,388	0	0
0	389	0	0
0	1,545	0	0
0	71,497	0	0
0	29,867	0	0
0	625,343	0	0
0	2,530	0	0
0	79	0	0
0	0	0	0
0	63	0	0
0	699	0	0
0	957	0	0
0	254	0	0
0	362,196	0	0
0	183	0	0
0	63	0	0
0	3,352	0	0
0	5,965	0	0
0	1,482	0	0
0	2,828	0	0
0	82	0	0
0	9	0	0
0	2,120	0	0
0	43,061	0	0
0	2,685	0	0
0	100,000,000	0	0
0	0	0	0
0	202,517,436	0	0
0	0	0	0
115,954	0	0	0
1,640,997	0	0	0
68,092	0	0	0
1,354,101	0	0	0
493,194	0	0	0
978,126	0	0	0
5,919,776	0	0	0
227,638	0	0	0
2,753,384	0	0	0
25,862	0	0	0
27,361	0	0	0
69,641,593	0	0	0
454,557	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
116,071	0	0	0
2,093,778	0	0	0
1,489,202	0	0	0
1,164,927	0	0	0
5,139,066	0	0	0
1,790,349	0	0	0
200,109	0	0	0
17,047,027	0	0	0
13,946	0	0	0
5,069,331	0	0	0
13,748,050	0	0	0
7,140	0	0	0
1,544,462	0	-1	0
18,259	0	0	0
17,675	0	0	0
173,655	0	0	0
2,535,974	0	0	0
635,019	0	0	0
176,833	0	0	0
717,461	0	0	0
8,152,764	0	0	0
17,518,213	0	0	0
75,690	0	0	0
2,120,208	0	0	0
5,011,385	0	0	0
2,719,769	0	0	0
6,083,145	0	0	0
6,621	0	0	0
88,343,353	0	0	0
145,393	0	0	0
707,331	0	0	0
25,882,935	0	0	0
51,338,569	0	0	0
56,894,487	0	0	0
353,666	0	0	0
1,108,923	0	0	0
55,776,783	0	0	0
280,162	0	0	0
6,060,631	0	0	0
509,188	0	0	0
176,833	0	0	0
117,011	0	0	0
333,654	0	0	0
4,671,973	0	0	0
23,313,870	0	0	0
33,478,148	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
399,183,458	0	0	0
1,160,879	0	0	0
89,269	0	0	0
16,478,543	0	1	0
349,289	0	0	0
378,676	0	0	0
252,838	0	0	0
33,279,967	0	0	0
553,974	0	0	0
1,314,665	0	0	0
2,550	0	0	0
416,193	0	0	0
661,144	0	0	0
208,334	0	0	0
194,738	0	0	0
48,685	0	0	0
168,443	0	0	0
0	0	0	0
6,855,889	0	0	0
545,803	0	0	0
19,094,662	0	0	0
0	0	0	0
8,261	0	0	0
663,918	0	0	0
1,732,249	0	0	0
52,055	0	0	0
20,408	0	0	0
24,240,636	0	0	0
279,583,430	0	0	0
7,044,984	0	-1	0
237	0	0	0
29,966,983	0	0	0
1,966,977	0	0	0
67,128	0	0	0
93,923,212	0	0	0
4,652,274	0	0	0
24,453,505	0	0	0
2,791,098	0	0	0
94,351	0	0	0
66,406	0	0	0
226,712	0	0	0
38,603	0	0	0
5,758,058	0	0	0
4,313,592	0	0	0
17,165	0	0	0
1,363,434	0	1	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
1,707,250	0	0	0
1,250,252	0	0	0
3,307,334	0	0	0
20,749,399	0	1	0
2,350	0	0	0
516,912	0	0	0
424,436	0	0	0
34,584,042	0	0	0
13,367	0	0	0
5,140,678	0	0	0
75,991	0	0	0
3,439	0	0	0
27,654,867	0	0	0
33,994	0	0	0
7,316	0	0	0
15,509,188	0	0	0
1,908,002	0	0	0
22,421,923	0	0	0
278,162	0	0	0
2,854,016	0	0	0
1,265,894	0	0	0
511,382	0	0	0
4,065,486	0	0	0
0	0	0	0
6,914,953	0	0	0
2,349,956	0	0	0
0	0	0	0
4,495,627	0	0	0
5,311	0	0	0
379	0	0	0
417	0	0	0
1,933	0	0	0
1,516	0	0	0
606	0	0	0
5,972,640	0	0	0
0	0	0	0
20,546,873	0	0	0
71,814,526	0	0	0
348,569,147	0	0	0
7,217,608	0	0	0
1,272	0	0	0
0	0	0	0
2,423,383	0	0	0
783,089	0	0	0
122,084,394	0	-1	0
46,156,342	0	1	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
68,456,854	0	0	0
9,965	0	0	0
482,644	0	0	0
12,289,551	0	0	0
0	0	0	0
6,822	0	0	0
6,822	0	0	0
4,766,388	0	0	0
84,181,771	0	0	0
1,983,944	0	0	0
4,953,639	0	0	0
242,761,403	0	0	0
3,350,864	0	0	0
0	0	0	0
9,202,296	0	0	0
258,995	0	0	0
5,189,679	0	0	0
16,768,805	0	1	0
2,843,983	0	0	0
8,019,131	0	0	0
195,079	0	0	0
17,480,379	0	0	0
66,276,876	0	1	0
472,285	0	0	0
294,931	0	0	0
199,044	0	0	0
199,044	0	0	0
248,341	0	0	0
248,341	0	0	0
1,885,441	0	0	0
33,487	0	0	0
78,798	0	0	0
706	0	0	0
62,969	0	0	0
481,747	0	0	0
3,305,816	0	0	0
1,948	0	0	0
1,952	0	0	0
168,055	0	0	0
14,403	0	0	0
136,150	0	0	0
21,259	0	0	0
7,746	0	0	0
196,218	0	0	0
51,904	0	0	0
849,506	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
1,555,104	0	0	0
268,629	0	0	0
4,235,716	0	0	0
424,048	0	0	0
222,513	0	0	0
155,825	0	0	0
235,132	0	0	0
1,687	0	0	0
448,999	0	0	0
36,293	0	0	0
322	0	0	0
1,336,242	0	0	0
2,046,559	0	0	0
2,674,492	0	0	0
158,553	0	0	0
277,345	0	0	0
47,565	0	0	0
15,380,974	0	0	0
14,596,319	0	0	0
31,445,696	0	0	0
699,724	0	1	0
107,830,191	0	0	0
14,851	0	0	0
0	0	0	0
0	0	0	0
1,771,887	0	0	0
48,350,782	0	0	0
6,296,719	0	0	0
9,117,440	0	0	0
30,774,109	0	0	0
5,811,249	0	0	0
157,187	0	0	0
9,827,930	0	0	0
1,457,802	0	0	0
2,079,931	0	-1	0
7,254,906	0	0	0
1,019,898	0	0	0
61,178	0	0	0
1,668,833	0	0	0
13,617,587	0	1	0
0	0	0	0
15,063,962	0	0	0
427,013	0	0	0
1,481,010	0	0	0
4,520	0	0	0
202,345	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
5,465	0	0	0
2,212,056	0	1	0
0	0	0	0
32,459,326	0	0	0
3,200,961	0	0	0
193,757	0	0	0
5,796,417	0	0	0
492,104	0	0	0
0	0	0	0
45,778,616	0	0	0
4,287,996	0	0	0
9,614,064	0	0	0
2,504,582	0	0	0
4,433,656	0	0	0
317,007,613	0	0	0
259,085,119	0	0	0
770,095	0	0	0
1,735,580	0	0	0
2,510,977	0	0	0
2,463,060	0	0	0
1,858,250	0	0	0
33,758,139	0	0	0
369,621	0	0	0
281,152,639	0	0	0
136,390	0	0	0
656,806	0	0	0
1,883,432	0	0	0
2,569,167	0	0	0
67,578,669	0	-1	0
0	0	0	0
0	0	0	0
31,665	0	0	0
10,110	0	0	0
21,574	0	0	0
2,311	0	0	0
3,873,943	0	0	0
105,902,865	0	0	0
4,343,128	0	0	0
760,343	0	0	0
9,197	0	0	0
5,568,602	0	-1	0
3,942	0	0	0
649,904	0	0	0
414	0	0	0
0	0	0	0
1,887,906	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
13,010	0	0	0
752,252	0	0	0
585,314	0	0	0
501,805	0	0	0
3,047,638	0	-1	0
6,317,315	0	0	0
3,960,369	0	0	0
1,822,187	0	0	0
438,382	0	0	0
244,334	0	1	0
103,893	0	0	0
2,601,815	0	0	0
442,500	0	0	0
17,123,645	0	0	0
10,388,714	0	0	0
0	0	0	0
341,981	0	0	0
3,781,724	0	0	0
82,258	0	0	0
3,198	0	0	0
75,643	0	0	0
441,499	0	0	0
824,165	0	0	0
4,341,278	0	0	0
802,139	0	0	0
127,729	0	0	0
0	0	0	0
378,381,751	0	0	0
44,804,551	0	0	0
117,610,827	0	0	0
3,688,057	0	0	0
399,958	0	0	0
396,723	0	0	0
2,373	0	0	0
1,667,546	0	0	0
374,399	0	0	0
748,624	0	0	0
76,906	0	0	0
174,916	0	0	0
81,377	0	0	0
2,448	0	0	0
10,051,662	0	0	0
364,582	0	0	0
8,001	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
2,249,461	0	0	0
2,308,273	0	-1	0
1,935,476	0	0	0
0	0	0	0
187,557	0	0	0
1,935,917	0	0	0
685,715	0	0	0
27,905	0	0	0
121,610	0	-1	0
26,715	0	0	0
55,983	0	0	0
10,208	0	0	0
12,648	0	0	0
9,407	0	0	0
2,918	0	0	0
46,786	0	0	0
13,381	0	0	0
45,650	0	0	0
11,315	0	0	0
259,657	0	0	0
1,241,668	0	0	0
57,283	0	0	0
742,204	0	0	0
1,731,810	0	0	0
85,063	0	0	0
85	0	0	0
5,140	0	0	0
4,732	0	0	0
4,732	0	0	0
4,187	0	0	0
5,897,394	0	0	0
2,664,393	0	0	0
266,751	0	0	0
92,808	0	0	0
516,751	0	0	0
31,665	0	0	0
84,902	0	0	0
14,154	0	0	0
19,608,246	0	0	0
316,581	0	0	0
1,438,909	0	0	0
16,168,382	0	0	0
685,687	0	0	0
70,385	0	0	0
3	0	0	0
160,563	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
294,176	0	0	0
10,179,001	0	0	0
17,988,933	0	0	0
243,100	0	0	0
417,243	0	0	0
416,532	0	0	0
590,865	0	-1	0
91,954	0	1	0
1,717,972	0	-1	0
226,047	0	0	0
37,754	0	0	0
165,628	0	0	0
32,117,935	0	0	0
126,069,240	0	0	0
32,233,008	0	0	0
49,929,376	0	0	0
2,529,065	0	0	0
5,967,162	0	0	0
39,618,461	0	0	0
1,202,242	0	0	0
2,320,354,682	0	0	0
25,177	0	0	0
3,562,040	0	0	0
21,469,452	0	0	0
13,379,314	0	0	0
2,293,220	0	0	0
17	0	0	0
46	0	0	0
94,074	0	0	0
3,111	0	0	0
33,712	0	0	0
13,241	0	0	0
5,507	0	0	0
7,104	0	0	0
3,951	0	0	0
5,002	0	0	0
7,062	0	0	0
3,278,610	0	0	0
7	0	0	0
2,188,032	0	0	0
0	0	0	0
10,738	0	0	0
6,612,902	0	1	0
4,194,411	0	0	0
6,612,258	0	0	0
565,672	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
1,049,064	0	0	0
38,178	0	0	0
4,226,493	0	0	0
242,686	0	0	0
7,317,072	0	0	0
229,898	0	0	0
1,707,886	0	0	0
4,901,846	0	0	0
714,310	0	0	0
72,398	0	0	0
599,703	0	0	0
220,877	0	0	0
10,474,142	0	0	0
404,685	0	0	0
64,432,438	0	0	0
29,657,980	0	0	0
78,723	0	0	0
64,995,117	0	1	0
9,909,390	0	0	0
56,581,495	0	0	0
6,889,575	0	0	0
66,580	0	0	0
42,590,238	0	0	0
3,545,375	0	-1	0
3,184,331	0	0	0
3,127,455	0	0	0
29,500,258	0	0	0
872	0	0	0
24,016	0	0	0
0	0	0	0
296,939	0	0	0
7,224,256	0	0	0
1,273,816	0	0	0
4,304,328	0	0	0
55,474,626	0	1	0
0	0	0	0
35,282	0	0	0
781,951	0	0	0
32,386,865	0	0	0
184,881	0	0	0
1,465,103	0	0	0
17,795,286	0	0	0
244,148	0	0	0
6,522,164	0	0	0
3,304,599	0	0	0
11,116,110	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
90,776,987	0	0	0
7,959,083	0	0	0
18,844,823	0	0	0
7,096	0	0	0
0	52,419	0	0
2,608,758	0	0	0
866	0	0	0
0	4,430	0	0
-3,895,872,973	0	0	1
0	0	0	0
206,836,408	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
11,110,216	0	1	0
141,823,419	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
-1,618,277,012	11,392,671,556	0	0
615,879,536	0	0	0
0	0	0	0
3,453,027	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,235,699	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
197,017	0	0	0
0	0	0	0
0	0	0	0
11,675,111	0	0	0
2,035,493	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
61,715,662	0	0	0
0	0	0	0
351,385	0	0	0
60,561,678	0	1	0
1,374,576,453	0	0	0
1,194,988,972	0	0	0
0	0	0	0
0	0	0	0
212,367	0	0	0
0	0	0	0
253,565,914	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
8,307,291	0	0	0
0	0	0	0
71,069,477	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
448,453	0	0	0
0	0	0	0
10,163,601	0	0	0
3,131,449	0	0	0
0	0	0	0
0	0	0	0
12,943	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
48,896	0	0	0
1,789,298	0	-1	0
0	0	0	0
0	0	0	0
6,410,449	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,242,700	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
500,097	0	0	0
200,039	0	0	0
0	0	0	0
141,356	0	1	0
6,488	0	0	0
133,359	0	0	0
9,187	0	-1	0
9,992,145	0	0	0
0	0	0	0
2,614,510	0	1	0
353,570	0	0	0
0	0	0	0
1,983,947	0	-1	0
3,515,665	0	0	0
1,775	0	1	0
124,688,586	0	0	0
2,883,072	0	0	0
1,775	0	1	0
7,438,967	0	-1	0
78,810	0	0	0
394	0	0	0
34,845	0	0	0
15,747	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
44,669	0	0	0
0	0	0	0
367,761	0	0	0
273,878	0	0	0
5,008,236	0	0	0
0	0	0	0
2,721,490	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
10,947,031	0	-1	-1
0	0	0	0
132,622	0	0	0
1,273,201	0	-1	-1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
967,267	0	0	0
1,448,411	0	0	0
701,369	0	0	0
348,242	0	0	0
2,293,045	0	0	0
0	0	0	0
102,533	0	-1	0
80,417	0	0	0
15,393,238	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,091,717	0	0	0
11,394,978	0	0	0
253,600	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,146,331	0	-1	-1
23,314,357	0	0	1
10,765,640	0	0	0
0	0	0	0
12,577,402	0	1	1
8,241,169	0	-1	0
1,426,598	0	0	0
24,985,365	0	0	0
0	0	0	0
17,593	0	0	0
6,563	0	0	0
25,504	0	-1	0
257,042	0	0	0
2,006,157	0	0	0
540	0	0	0
0	0	0	0
61,383	0	0	0
118,050	0	0	0
0	0	0	0
555,584	0	0	0
0	0	0	0
0	0	0	0
1,186,869	0	0	0
1,217,523	0	0	0
281,845	0	0	0
0	0	0	0
7,180,925	0	0	0
1,147,111	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
12,445	0	0	0
665,046	0	0	0
0	0	0	0
6,234,672	0	0	0
48,828,841	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,366,833,181	0	0	0
34,550,383	0	0	0
279,957,803	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
3,997,242	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,279,613,899	0	0	0
273,226,674	0	0	0
159,787,710	0	0	0
1,060,500	0	0	0
-63,245,273	0	1	0
312,647,090	0	-1	0
0	0	1	0
0	0	0	0
0	0	1	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
10,150,000,000	226,835,419	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0

Europe CFU Balance Sheet (Cross System) - 30 Nov 2007

bpm_level1_desc	bpm_level2_desc	trader_name
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	FINANCING
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	FINANCING
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Anish Vasisth
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Anish Vasisth
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	CUTTS NELSON
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	DANIEL SOSNOV
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Daniel Sosnov
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Daniel Sosnov
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	JAWAD
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	JAWAD
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	SAM BUNI
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	SAM BUNI
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Samir A Buni
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Samir A Buni

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Account	account_netdown_ind	long_inventory	short_inventory	rr	bs
073000333	MAT	0.00	0.00	141,202,249.76	0.00
073000523	MAT	0.00	0.00	9,736,097,937.04	0.00
073001026	MAT	0.00	0.00	52,418,236.23	0.00
073001125	MAT	0.00	0.00	579,691,312.99	0.00
076000769	INC	0.00	0.00	0.00	0.00
076000777	MAT	0.00	0.00	0.00	0.00
073000077	FIN	0.00	0.00	131,933,247.91	0.00
073000127	FIN	0.00	0.00	137,923,622.05	0.00
073000754	MAT	0.00	0.00	1,641,167,910.35	0.00
074000753	MAT	0.00	0.00	8,109,658.46	317,962,010.18
077007706	INC	0.00	0.00	0.00	0.00
073000762	MAT	0.00	0.00	8,710,291,748.77	0.00
073001067	MAT	0.00	0.00	11,532,929,902.65	0.00
074001066	MAT	0.00	0.00	9,462,472.72	1,531,546,992.66
073000747	MAT	0.00	0.00	24,207,339,631.00	0.00
074000746	MAT	0.00	0.00	886,572.86	146,736,694.70
073001166	MAT	0.00	0.00	2,888,934,208.77	0.00
074001165	MAT	0.00	0.00	29,044,066.34	700,723,473.80
073001133	MAT	0.00	0.00	445,786,068.51	0.00
074001132	MAT	0.00	0.00	126,424,520.70	813,726,476.02

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

bk	pr	ls	el	bm	gb	total_gross_cfu	fails
0.00	0.00	0.00	0.00	0.00	0.00	141,202,249.76	4,896,782.71
1,371,672,217.00	0.00	0.00	0.00	0.00	0.00	11,107,770,154.04	23,314,532.11
39,598,090.06	0.00	0.00	0.00	0.00	0.00	92,016,326.30	0.00
279,957,802.53	0.00	0.00	0.00	0.00	0.00	859,649,115.52	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
5,035,742.00	0.00	0.00	0.00	0.00	0.00	136,969,024.17	2,840,559.43
0.00	0.00	0.00	0.00	0.00	0.00	137,923,622.05	0.00
305,741,761.00	0.00	0.00	0.00	0.00	0.00	1,946,909,671.36	50,369,745.30
0.00	0.00	0.00	0.00	0.00	0.00	326,071,668.64	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
159,787,709.67	0.00	0.00	0.00	0.00	0.00	8,870,079,458.45	214,906,040.21
1,060,500.00	0.00	0.00	0.00	0.00	0.00	11,533,990,402.65	0.00
0.00	0.00	0.00	0.00	0.00	0.00	1,541,009,465.38	0.00
678,419,546.51	0.00	0.00	0.00	0.00	0.00	24,284,564,825.47	601,194,352.04
0.00	0.00	0.00	0.00	0.00	0.00	147,623,267.56	0.00
312,647,090.20	0.00	0.00	0.00	0.00	0.00	3,201,581,298.97	61,598,190.15
0.00	0.00	0.00	0.00	0.00	0.00	729,767,540.14	0.00
714,645.00	0.00	0.00	0.00	0.00	0.00	446,500,713.51	48,301.99
0.00	0.00	0.00	0.00	0.00	0.00	940,150,996.72	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

firm_shorts	frankfurt	total_net_cfu	repo_to_maturity	repoclearEUR_enf_netdown
0.00	0.00	146,099,032.47	0.00	0.00
-655,919,207.44	-1,092,276,926.59	9,382,888,552.12	0.00	0.00
0.00	0.00	92,016,326.29	0.00	0.00
-629,888,661.06	0.00	229,760,454.46	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
-138,426,574.74	0.00	1,383,008.86	0.00	0.00
-29,494,147.50	0.00	108,429,474.55	0.00	0.00
-499,859,420.14	0.00	1,497,419,996.52	0.00	-1,544,974,357.19
-371,744,632.10	0.00	-45,672,963.46	0.00	0.00
0.00	0.00	0.00	0.00	0.00
-3,179,141,190.00	0.00	5,905,844,308.66	0.00	0.00
-3,903,369,666.00	0.00	7,630,620,736.65	0.00	0.00
-204,480,850.00	0.00	1,336,528,615.38	0.00	0.00
-1,591,927,891.90	-660,929,372.00	22,632,901,913.61	0.00	-5,345,932,883.82
-1,119,490.10	0.00	146,503,777.46	0.00	0.00
-496,172,405.30	0.00	2,767,007,083.82	0.00	0.00
-1,239,855,856.70	0.00	-510,088,316.56	0.00	0.00
-68,731,691.63	0.00	377,817,323.87	0.00	0.00
-424,273,311.06	0.00	515,877,685.67	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

repoclearGBP_enf_netdown	euroclear_enf_netdown	cgo_enf_netdown	sicovam_enf_netdown	jgbl_enf_netdown
0.00	0.00	0.00	0.00	0.00
0.00	-4,477,755,515.05	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	-196,661,447.13	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	-62,811,515.56	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	-516,601,472.01	0.00	-4,412,068,966.50	0.00
-5,917,836,187.63	0.00	-1,310,612,746.37	0.00	0.00
0.00	0.00	-1,396,723,712.77	0.00	0.00
0.00	-7,039,365,846.09	0.00	0.00	0.00
0.00	-71,830,263.64	0.00	0.00	0.00
0.00	-245,392,048.64	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	-20,428,823.45	0.00	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

jgbt_enf_netdown	repoclearEUR_netdown	repoclearGBP_netdown	euroclear_netdown	cgo_netdown	sicovam_netdown
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	-2,377,450.39	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	-78,425,795.84
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	-462,328,175.43	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	-1,340,962.53	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

jgbl_netdown	jgbt_netdown	total_net_cfu_post_adjusts	Total Reverses	Total Net Balance Sheet
0.00	0.00	146,099,032.47	141,202,249.76	4,896,782.71
0.00	0.00	4,905,133,037.08	3,510,146,287.96	23,314,532.11
0.00	0.00	92,016,326.29	52,418,236.23	0.00
0.00	0.00	33,099,007.33	-246,858,795.20	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	1,382,974.61	-6,493,326.83	2,840,559.43
0.00	0.00	108,429,474.55	108,429,474.55	0.00
0.00	0.00	-110,365,876.23	-466,477,382.54	50,369,745.30
0.00	0.00	-45,672,963.46	-45,672,963.46	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	977,173,870.14	602,480,120.26	214,906,040.21
0.00	0.00	402,171,802.65	401,111,302.65	0.00
0.00	0.00	-60,195,097.39	-60,195,097.39	0.00
0.00	0.00	10,848,797,535.74	9,569,183,637.19	601,194,352.04
0.00	0.00	74,673,513.82	74,673,513.82	0.00
0.00	0.00	2,521,615,035.18	2,147,369,754.83	61,598,190.15
0.00	0.00	-510,088,316.56	-510,088,316.56	0.00
0.00	0.00	377,817,323.87	377,054,376.88	48,301.99
0.00	0.00	495,448,862.21	495,448,862.21	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Gross BS	Diff Manual vs. GFS
146,099,032.47	0
4,905,133,037.07	(0)
92,016,326.29	0
33,099,007.33	0
0.00	0
0.00	0
1,382,974.60	(0)
108,429,474.55	0
-110,365,876.24	(0)
-45,672,963.46	0
0.00	0
977,173,870.14	0
402,171,802.65	0
-60,195,097.39	0
10,848,797,535.74	0
74,673,513.82	0
2,521,615,035.18	0
-510,088,316.56	0
377,817,323.87	0
495,448,862.21	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
PRINCIPAL INVESTINGSUM AMERICAS	GLOBAL PRINCIPAL STRATSUM AMERICAS

PRINCIPAL INVESTINGSUM AMERICAS	GLOBAL TRADING STRATEGIESSUM AMERICAS
PRINCIPAL INVESTINGSUM AMERICAS	GLOBAL TRADING STRATEGIESSUM AMERICAS
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PRINCIPAL INVESTINGSUM ASIA	GLOBAL OPPORTUNITIES GROUPSUM ASIA
PRINCIPAL INVESTINGSUM ASIA	GLOBAL OPPORTUNITIES GROUPSUM ASIA
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PRINCIPAL INVESTINGSUM ASIA	GLOBAL PRINCIPAL STRATSUM ASIA
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PRINCIPAL INVESTINGSUM ASIA	GLOBAL TRADING STRATEGIESSUM ASIA
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PRINCIPAL INVESTINGSUM EUROPE	GLOBAL PRINCIPAL STRATSUM EUROPE
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

PRINCIPAL INVESTINGSUM EUROPE	GLOBAL PRINCIPAL STRATSUM EUROPE
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PRINCIPAL INVESTINGSUM EUROPE	GLOBAL PRINCIPAL STRATSUM EUROPE
PRINCIPAL INVESTINGSUM EUROPE	GLOBAL TRADING STRATEGIES

SUM-EQUITIESSUM AMERICAS	CONVERTIBLES PRODUCTSUM AMERICAS

SUM-EQUITIESSUM AMERICAS	CONVERTIBLES PRODUCTSUM AMERICAS

SUM-EQUITIESSUM AMERICAS	EQUITY STRATEGIESSUM AMERICAS
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-EQUITIESSUM ASIA	ASIA EXECUTION SERVICESSUM ASIA

SUM-EQUITIESSUM ASIA	VOLATILITY ASIASUM ASIA

SUM-EQUITIESSUM EUROPE	CONVERTIBLES PRODUCTSUM EUROPE

SUM-EQUITIESSUM EUROPE	EQUITY STRATEGIESSUM EUROPE

SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE

SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE

SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE

SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-EQUITIESSUM EUROPE	VOLATILITY EUROPESUM EUROPE

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SUM-FIXED INCOMESUM AMERICAS	CDOSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

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SUM-FIXED INCOMESUM AMERICAS	SECURITIZED PRODUCTSSUM AMERICAS

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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SUM-FIXED INCOMESUM EUROPE	COMMODITIES TRADINGSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	COMMODITIES TRADINGSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	FID CORPORATESUM EUROPE
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SUM-FIXED INCOMESUM EUROPE	FOREIGN EXCHANGESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	FOREIGN EXCHANGESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
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SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE

SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE

SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE

SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE

SUM-FIXED INCOMESUM EUROPE	HIGH GRADE CREDITSUM EUROPE

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE
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SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
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SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MGMT ADMINISTRATIONSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MGMT ADMINISTRATIONSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE

SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS

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SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS

SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA

SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE

SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE

SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE

SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
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SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	STRUCTURED TRANSACTIONSSUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

BS Daily - TD Shorts (Cross System) - 30 Nov 2007

Division	Business Date	Region	BPM Level 0
PRINCIPAL INVESTING	30-Nov-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT

PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
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PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
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PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM ASIA	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT

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PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	30-Nov-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
SUM-BANKING DIVISION	30-Nov-07	SUM EUROPE	LEVERAGED FINANCE
SUM-BANKING DIVISION	30-Nov-07	SUM EUROPE	LEVERAGED FINANCE
SUM-BANKING DIVISION	30-Nov-07	SUM EUROPE	LEVERAGED FINANCE
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT

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SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT

SUM-EQUITIES	30-Nov-07	SUM AMERICAS	CONVERTIBLES PRODUCT

SUM-EQUITIES	30-Nov-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	30-Nov-07	SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	30-Nov-07	SUM AMERICAS	VOLATILITY AMERICAS

SUM-EQUITIES	30-Nov-07 SUM AMERICAS	VOLATILITY AMERICAS

SUM-EQUITIES	30-Nov-07	SUM ASIA	ASIA EXECUTION SERVICES

SUM-EQUITIES	30-Nov-07 SUM ASIA	VOLATILITY ASIA

SUM-EQUITIES	30-Nov-07	SUM EUROPE	CONVERTIBLES PRODUCT

SUM-EQUITIES	30-Nov-07	SUM EUROPE	EQUITY STRATEGIES

SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS

SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS

SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS

SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	30-Nov-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	30-Nov-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	30-Nov-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	30-Nov-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	30-Nov-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	30-Nov-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	30-Nov-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	30-Nov-07	SUM EUROPE	VOLATILITY EUROPE

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SUM-EQUITIES	30-Nov-07 SUM EUROPE	VOLATILITY EUROPE

SUM-EQUITIES	30-Nov-07 SUM EUROPE	VOLATILITY EUROPE

SUM-EQUITIES	30-Nov-07 SUM EUROPE	VOLATILITY EUROPE

SUM-EQUITIES	30-Nov-07 SUM EUROPE	VOLATILITY EUROPE

SUM-EQUITIES	30-Nov-07	SUM EUROPE VOLATILITY EUROPE

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	CDO

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	GLOBAL RATES

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	GLOBAL RATES

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	GLOBAL RATES

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	HIGH GRADE CREDIT

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	HIGH GRADE CREDIT

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	HIGH GRADE CREDIT

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	HIGH GRADE CREDIT

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	HIGH GRADE CREDIT

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	HIGH YIELD

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	HIGH YIELD

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	HIGH YIELD

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	HIGH YIELD

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	HIGH YIELD

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	MUNICIPALS

SUM-FIXED INCOME	30-Nov-07	SUM AMERICAS	SECURITIZED PRODUCTS

SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07 SUM ASIA	HIGH GRADE CREDIT

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LBEX-DOCID 3439086

SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	REAL ESTATE
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	REAL ESTATE
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	REAL ESTATE
SUM-FIXED INCOME	30-Nov-07	SUM ASIA	REAL ESTATE
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	CDO
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	CDO
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	CDO
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	CDO
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	COMMODITIES TRADING
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	COMMODITIES TRADING
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	FID CORPORATE
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	30-Nov-07 SUM EUROPE	GLOBAL RATES

SUM-FIXED INCOME	30-Nov-07 SUM EUROPE	GLOBAL RATES

SUM-FIXED INCOME	30-Nov-07 SUM EUROPE	GLOBAL RATES

SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	GLOBAL RATES

SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	HIGH GRADE CREDIT

SUM-FIXED INCOME	30-Nov-07	SUM EUROPE	HIGH GRADE CREDIT

SUM-FIXED INCOME	30-Nov-07 SUM EUROPE	HIGH YIELD

SUM-INVESTMENT MANAGEMENT	30-Nov-07	SUM EUROPE	PIM PRE-ALLOCATED

SUM-PRIME SERVICES	30-Nov-07	SUM AMERICAS	EQUITY FINANCING

SUM-PRIME SERVICES	30-Nov-07	SUM AMERICAS	EQUITY FINANCING

SUM-PRIME SERVICES	30-Nov-07	SUM AMERICAS	EQUITY FINANCING

SUM-PRIME SERVICES	30-Nov-07	SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07	SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07	SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07	SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07	SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07 SUM AMERICAS	FIRM FINANCING

SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	30-Nov-07 SUM EUROPE	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	EQUITY FINANCING

SUM-PRIME SERVICES	30-Nov-07	SUM	EUROPE EQUITY FINANCING

SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07	SUM	EUROPE EQUITY SYNTHETICS

SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	30-Nov-07	SUM EUROPE	STRUCTURED TRANSACTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

BPM Level 1	BPM Level 2	Account	Short Inventory TD @ MV	GAAP Asset Class 1 Name
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	078006541	-37,118,195	Total Governments & Agencies
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-3,480,945	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-11,255,159	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-18,701,427	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-56,824,483	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-2,707,456	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-16,241,448	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-20,728,466	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-75,742,647	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-7,099,957	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-1,077	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-10,166,942	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-9,744,514	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-1,457,340	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93117910	-3,919	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93117910	-201,866	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93118001	-1,359,480	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93118001	-4,588,318	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	G19L	-68,404,781	Total Governments & Agencies
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	G19L	-51,844,861	Total Governments & Agencies
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	G19L	-236,970,830	Total Governments & Agencies
GPS AMERICAS TRADING	EQUITY LONG/SHORT	93117840	-2,533,294	Total Corporate Stocks
GPS AMERICAS TRADING	EQUITY LONG/SHORT	93117840	-304,500	Total Corporate Stocks
GPS AMERICAS TRADING	GPS EMERGING MARKETS	07200CQ25	-378,323	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	GPS EMERGING MARKETS	07200CQ25	-1,961,375	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	GPS EMERGING MARKETS	07200CQ25	-1,424,969	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	GPS LOAN PORTFOLIO	GAO5	-15,480,103	Total Governments & Agencies
GPS AMERICAS TRADING	GPS-PRIVATE EQUITY	93117537	-3,161,414	Total Corporate Stocks
GPS AMERICAS TRADING	PHELPS-CREDIT	93117316	-86,000	Total Corporate Stocks
GPS AMERICAS TRADING	PHELPS-CREDIT	93118011	-5,170,770	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-22,412	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-1,276,609	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-5,380,719	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-1,704,154	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	G17M	-26,907,578	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	G17M	-8,517,179	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	G17M	-19,818,372	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	0740063K1	-2,314,081	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	93117304	-10,681,153	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	93117304	-11,534,924	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	93118009	-1,527,260	
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	93118009	-1,335,770	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	93118009	-2,914,200	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	G1W7	-72,219,370	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	G1W7	-53,845,848	Total Governments & Agencies

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GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114200	-5,689,709	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114200	-28,569,242	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114210	-7,500	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114210	-6,002,926	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114220	-2,986,448	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114226	-14,692,601	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114226	-17,845,359	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114226	-275,220	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114240	-18,200,852	Total Corp. Obligations & Spot Commodities
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114240	-639,974	Total Corporate Stocks & Options
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114245	-9	Total Corp. Obligations & Spot Commodities
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114265	-4	Total Corp. Obligations & Spot Commodities
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114331	-5,457,600	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114331	-2,826,252	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114331	-25,389,120	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	95121706	-611,691	Total Corp. Obligations & Spot Commodities
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	95123003	-346,500	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GAVL	-17,307,016	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GMD5	-88,648,413	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GMD5	-87,094,111	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GMD5	-8,491,912	Total Governments & Agencies
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	071000MH3	-22,292,674	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	071009682	-16,423,754	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	07100BFS3	-257,144	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	077003788	-31,864,747	Total Corp. Obligations & Spot Commodities
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	078003605	-46,848	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	0780070N2	-1,505,964	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	0780070N2	-1,989,970	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GOG CREDIT TRADING	0780070F9	-17,911,779	Total Governments & Agencies
GPS ASIA	CONVERT ARB	071000MQ3	-5,599,104	Total Corp. Obligations & Spot Commodities
GPS ASIA	CONVERT ARB	071000MQ3	-40,707,911	Total Corporate Stocks
GPS ASIA	CONVERT ARB	071000MQ3	-6,137,226	Total Corporate Stocks
GPS ASIA	CONVERT ARB	071000MQ3	-2,613,480	Total Corporate Stocks
GPS ASIA	CONVERT ARB	071000MQ3	-12,968,081	Total Corporate Stocks
GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI	0730048D8	-29,587,444	Total Corporate Stocks
GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI	077003911	-157,673	Total Corporate Stocks
GPS EUROPE	CARB-EUROPE	0720099V7	-7,543,993	Total Corp. Obligations & Spot Commodities
GPS EUROPE	CARB-EUROPE	0720099V7	-31,325,182	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-15,092,035	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-61,464,360	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-23,607,674	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-22,212,720	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-5,397,729	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099W5	-1,400,089	Total Corporate Stocks
GPS EUROPE	CARB-EUROPE	0720099W5	-1,360,969	Total Corporate Stocks
GPS EUROPE	CARB-EUROPE	0720099W5	-1,229,567	Total Corporate Stocks
GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-535,748	Total Corporate Stocks
GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-34,346,440	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-75	Total Governments & Agencies

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LEHMAN BROTHERS HOLDINGS INC.

GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-38,047,520	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-16,921,601	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	072004KC7	-12,730,646	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	072004ZC1	-10,503,833	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	072004ZC1	-4,001,026	Total Governments & Agencies
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V68	-1,263,135	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V68	-1,210,808	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V68	-402,520	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V68	-1,264,798	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V76	-690,149	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V76	-2,792,048	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V76	-1,888,685	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004W00	-2,679,972	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004WR1	-1,665,300	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004XB5	-3,876,246	Total Governments & Agencies
LF EUROPE	LF EUROPE	SYND 208350	-4,752	Total Corp. Obligations & Spot
LF EUROPE	LF EUROPE	SYND 219830	-22	Total Corp. Obligations & Spot
LF EUROPE	LF EUROPE	SYND 510990	0	Total Corp. Obligations & Spot
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117684	-56,710	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117684	-636,223	Total Corporate Stocks
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117685	-1,950,268	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117685	-275,153	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117685	-2,415,728	Total Corporate Stocks
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117685	-17,387,175	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	074005943	-18,682	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93115378	-7	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93115394	-355	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93115421	0	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93115421	0	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93115421	0	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93115421	0	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93115421	-101,847	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117053	-6,652,367	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117053	-96,667,743	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117151	-1,646,127	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117151	-21,118,674	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117151	-20,882,976	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117152	-17,921,351	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117152	-12,902,152	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117152	-5,015,123	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117152	-69,543,416	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117152	-141,129,105	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117152	-1,202,892	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117152	-2,959,142	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117152	-13,981,376	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117153	-6,081,465	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117154	-2,339,277	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117154	-1,053,126	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117154	-752,267	Total Corp. Obligations & Spot Commodities

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CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117154	-2,309,321	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117154	-856,304	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117154	-7,938,496	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117154	-2,086,313	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-3,121,598	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-26,603,585	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-22,442,951	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-8,907,119	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-9,436,464	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-399,662	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-1,660,722	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-7,186,105	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-2,083,676	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-13,872,394	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117218	-3,900,236	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117219	-106,912	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-2,353,737	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-1,552,111	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-2,140,520	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-5,070,912	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-1,279,379	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-10,338,477	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-41,117,708	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-3,114,468	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-5,833	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-1,601,787	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-3,042,604	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-5,096,388	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-878,610	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-1,198,462	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-1,788,319	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-1,246,351	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-10,078,974	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-18,203,468	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-5,134,434	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-7,161,258	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-1,404,138	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-47,103,261	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-1,135,103	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-6,290,936	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-8,285,820	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117706	-1,229,259	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117706	-4,890,392	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117706	-3,842,725	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117706	-386,012	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117706	-61,539	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117707	-296,469	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117707	-94,701	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117707	-198,085	Total Corp. Obligations & Spot Commodities

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CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117707	-216,063	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117707	-126,628	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117707	-62,918	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117707	-153,585	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117707	-11,178	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117707	-69,625	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117707	-544,273	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117707	-429,282	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-1,748,098	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-28,034	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-108,328	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-498,934	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-2,474,122	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-26,268,120	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-16,341,593	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-4,281,877	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-4,655,597	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-321,200	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-901,392	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-445,211	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117750	-4,545,221	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117750	-6,850,976	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117876	-18,107,553	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117877	-4,556,410	Total Corporate Stocks
EQUITIES CORP AMERICAS	LATIN AMERICA - CORP	0780018Y3	0	Total Corporate Stocks
EQUITIES CORP AMERICAS	OTHER	93117161	-22	Total Corp. Obligations & Spot Commodities
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	078006558	-2,588,822	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93115462	-4,558,217	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93115462	-5,785,914	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117041	-11,644,610	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117041	-3,360,750	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117042	-1,807,958	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117042	-36,038,965	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117042	-2,483,362	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117046	-889,773	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117046	-9,612,687	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117047	-39,995,995	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117047	-23,879,890	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117047	-4,299,221	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117047	-5,076,386	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-3,798,242	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-6,861,962	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-7,161,570	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-5,760,499	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-3,979,938	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-14,071,800	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	95121757	-2,516,469	
EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND	93111384	-3,238	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND	93115323	-281,400	Total Corporate Stocks

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EQUITIES STRATEGIES-AMER	REAL IVOL	93117535	-2,122,258	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-5,720,156	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-16,932,740	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-10,662,352	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-1,808,430	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-3,503,117	Total Corporate Stocks
AMERICAS CASH	AGENCY DESK OTC TRADING	93116414	-78	Total Corporate Stocks
AMERICAS CASH	BASIC MATERIALS	93107488	-2,796,000	
AMERICAS CASH	BASIC MATERIALS	93107494	-48,278	
AMERICAS CASH	BASIC MATERIALS	93116200	-1,103,508	Total Corporate Stocks
AMERICAS CASH	BASIC MATERIALS	93117643	-413	Total Corporate Stocks
AMERICAS CASH	BASIC MATERIALS	93117962	-180,684	Total Corporate Stocks
AMERICAS CASH	BASIC MATERIALS	93117962	-95,712	Total Corporate Stocks & Options
AMERICAS CASH	BASIC MATERIALS	93117963	-5,637	Total Corporate Stocks
AMERICAS CASH	CASH DIRECT TO MODEL	93116071	-7,076	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117352	-461	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117527	-2,081	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117884	-41,656	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117966	-1,825	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	0730047G2	-58,587	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	0730048F3	-777,849	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	0730048F3	-86,180	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	077000776	-784	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	077006757	-13,424	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	078003993	-2,901	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	93115821	-1,312,498	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	93115822	-2,989,027	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	93115822	-2,650,875	Total Corporate Stocks
AMERICAS CASH	ENERGY	93116066	-118,811	
AMERICAS CASH	ENERGY	93116066	-27,540	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93111463	-694	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117888	-25,699	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117971	-6,523,191	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117972	-3,785	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117975	-903	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117979	-8,994	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93115840	-6,531	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93115840	-191	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93115840	-64,151	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93117894	-885,380	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93117894	-244	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93117894	-1,090,835	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93117981	-1,327	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93117982	-2,109,763	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-4,030	
AMERICAS CASH	OTHER	93116462	-3,142	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-51	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-44,821	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-4,266	Total Corporate Stocks

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AMERICAS CASH	OTHER	93116462	-15,307	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-1,606	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-872	Total Corporate Stocks
AMERICAS CASH	PORTFOLIO-CASH ECON JV	93116417	-258,804	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93107292	-12,742,037	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93111455	-2	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115314	0	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115314	0	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115743	-154,802	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115743	-342,893	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115743	-43,928	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115743	-80,496	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115743	-22,000	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115743	-34,057	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93116043	-7	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117542	-1,450,744	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117755	-11,791	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117889	-19,029	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117891	-57,333	Total Corporate Stocks
AMERICAS CASH	TELECOM/MEDIA	93117987	-1,374	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93116392	-2,126	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93116392	-2,250	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93116392	-20	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93117393	-8	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93117393	-1	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93117393	-11	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	0730048Z9	-4,934	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	93116482	-6,764	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	93116482	-10,676	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	93117198	-8,828	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	071002X38	-4,133,091	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	93111530	-99,680	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	93111530	-54,354	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	93111530	-6,645,912	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	074005026	-5,746,642	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	074005026	-924,865	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93111508	-1,420,773	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93111508	-777,041	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93111508	-4,242,002	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93111508	-32,367,311	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93115500	-5,872,324	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93115500	-12,704,050	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117061	-3	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117224	-17,478,171	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117261	-174,079	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117261	-5,231,539	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117261	-53,390	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-58	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-34,672,505	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-3,298,926	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-15,605,954	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-1,429	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	95121793	-1,764,947	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	95200026	-479,715	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-1,858	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-65,538	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-209,576	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-4,894	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-3,157	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-339	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-4,927	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111623	-1,492	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111623	-5,197	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111623	-140,248	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-29,926	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-573,413	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-13,700	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-24,765,457	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-420	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-1,262,874	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-14	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-96,469	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-175,965	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111625	-18,144	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111626	-10,661	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111627	-2,208	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111627	-57,535	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111627	-1,191	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111627	-1,717,059	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111627	-146,957	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111627	-2,980	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111627	-22,035	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111628	-8,462	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-8	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-582	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-308,232	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-30,402	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-28,395	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-1,025	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-44	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-1,033	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111631	-1,233,341	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-15,238	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-35,295	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-911,798	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-217,802	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111633	-198,514	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111633	-325,684	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-3,776	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-46,076	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-238,469	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-3,589	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-8,237	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-3,624	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-792	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-156	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-19,998	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111637	-1,267,270	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111638	-1,614	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111638	-306,060	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111638	-74	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-3,123	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-4,753	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-130,817	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111641	-3,187	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111641	-380	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111641	-109,429	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111643	-97,852	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111643	-451,352	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111643	-36,518	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-3,071	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-2,134	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-10	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-1,949,183	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-2	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-85	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-396	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111645	-8,100,285	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111646	-5,705	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111647	-415,819	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111648	-8,421	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111648	-109,257	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111649	-291,562	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111649	-1,855	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111649	-116,628	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111650	-990,735	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111652	-454,263	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111654	-16,709,792	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111655	-487,472	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111655	-143,104	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111655	-135,011	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111655	-15,702	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111656	-100	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111658	-3,876,400	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111659	-166,030	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111660	-329	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111661	-11,383	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111662	-513,464	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111663	-66,366	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111663	-14,661	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111663	-216,613	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-43,571	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-2,058,663	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-3,737	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-69,209	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-61,483,143	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111667	-2,925	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111667	-11,530	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111669	-33,109	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111669	-109,197	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111670	-1	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111674	-3,961,982	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-19	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-185	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111679	-89,826	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111695	-7,185	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111695	-517,129	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111695	-36,497	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111696	-10,831	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111696	-713,990	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111697	-5,890	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111697	-376,482	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111697	-1,204	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111697	-24,464	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111697	-21	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115544	-324,460	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115544	-22,219,913	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115544	-743,865	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	-12	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-237,973	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-105,584	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-916,369	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-117,481	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115570	-7,333,990	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117115	-134,928	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117115	-417,665	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117115	-112,682	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117124	-1,237	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117124	-128,750	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117124	-6,529	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-6,056	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-9,650	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-148,367	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-485,179	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-3,134	

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-8,492	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-28,834	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-523,701	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-152,739	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-21,101	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-47,800	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-2,284	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-1,726	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117129	-1,863,500	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117135	-324,223	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117135	-686,150	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-7	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-6,447	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-792	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-30,042	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-82,536	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-7,137	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-5,762,895	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-2,052	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-744,953	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-4,716	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-14,553	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-71,748	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-13,748	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-1,627,066	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-85,681	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-270,766	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117139	-140,485	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117139	-300,461	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-999	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-8,049	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-14,036	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-1,115	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-13,689	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-1,424,794	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-29,626	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-48,435	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-636	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-2,287	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-1,036	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-2,328	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117200	-26,924	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117200	-320,661	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117208	-572,454	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117250	-28,060	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117250	-161,266	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117319	-1,268,706	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117320	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117321	-1,215	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117321	-90,769	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-16,548	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-4,983	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-510,381	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-9,342	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117325	-26,621	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117325	-11,056	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117325	-183,157	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117326	-3,493,981	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117327	-187,903	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117327	-993,641	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117329	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117329	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117349	-1,652	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117349	-24,549	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117482	-174,160	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117482	-7,612	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117482	-1,826,182	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117484	-1,231	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117484	-52,979	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117485	-12,878	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117485	-17,417	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117485	-3,247,280	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117488	-210,333	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117488	-411,837	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117489	-36,751	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117489	-217,861	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117497	-273,144	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117562	-312,901	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117562	-2,063,095	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117565	-5,128	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117565	-7,165	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-2	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-12	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-892	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117661	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-6,996	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-8,573	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-269,019	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-13,293	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-1,909	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117663	-11,759	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117663	-98,507	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117663	-1,005,026	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117663	-14,787	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117663	-43,762	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117666	0	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-57,419	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-542,269	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-51,925	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-62,041	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-14,730	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117738	-215,211	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117739	-34,546	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117739	-413,027	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117743	-123,755	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117743	-1,140,696	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117743	-129,502	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117757	-1	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117762	-2,062	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117762	-235,903	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117766	-42	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117767	-2,871	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117767	-6,475	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117770	-288,287	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117774	-40	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117780	-16,508	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117780	-7,120	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117780	-108,175	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117781	-25	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117797	-3,627	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117797	-28,623	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117797	-123,669	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117797	-5,186	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117797	-1,476	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117797	-1,287	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117800	-60,975	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117800	-727,726	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117800	-73,233	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-52,029	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-20,698	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-90,881	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-793,987	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-44,886	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-56,372	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-67,910	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117954	-12,234	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117954	-116,611	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117954	-3,869	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117954	-4,887	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117954	-6,283	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-94	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-1,394	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-35,090	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-182,740	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	0	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-3,309	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-2,499	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-3,740	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-99	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120016	-12,409	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120016	-489,963	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120016	-202	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120016	-3,024	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-342	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-14,074	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-39,020	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-471,189	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-31,877	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-1,061	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-492	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-3,597	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120018	-52	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120019	-1,417,417	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120019	-1,445,697	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-6,450	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-42,849	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-262,683	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-276	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-3,123	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-9,268	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-1,231	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-3,171	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-792	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120021	-1,314,282	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120021	-7,725,419	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120022	-20,547	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120022	-500,004	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120026	-8,008	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120026	-829,356	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120026	-107,470	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-10,209	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-111,248	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-1,137,843	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-26,056	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-15,040	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-2,079	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-20,754	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-34	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-23,654	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-50,938	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-934,257	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-39,616	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-5,177	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120035	-228,195	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120035	-397,293	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-589	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-3,862	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-62,867	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-2,178	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-799	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120040	-282,694	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-251	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-41,181	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-9,994	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-32,136,000	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-1,713	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-52,074	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120048	-14	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120048	-150	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120049	-168,584	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120050	-17	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120050	-43	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-6,413	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-36,712	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-340,539	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-14,776	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-11,168	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120052	-3,355	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-35,929	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-260,555	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-45,858	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-57,132	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-3,604,263	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-2,300	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-1,489	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-7,649	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-822	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-23,009	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-103,966	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-4,342	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-2,811	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-830	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-1,513	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-9,997	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-94,201	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-2	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-41,528	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-4,633,967	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-2,850	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-252,177	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-6,619	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-13,733	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93111514	-210	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93113117	-5,592,991	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93113117	-900,000	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93113117	-118,613	Total Derivatives & Other Contr.
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93115662	-8,668,280	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93117558	-1,943,909	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93117558	-581,316	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93117558	-26,168,102	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95121625	-158,064	Total Derivatives & Other Contr.
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-45,362,942	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-867,049	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-2,054,952	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93111571	-420,643	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93115505	-7	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93115505	-69	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93116495	-71,126	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	93114751	-3,577,428	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	93114751	-3,614,636	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	93117000	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	95121403	-845,441	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	95121403	-1,278	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	072005655	-111,843,459	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	072005655	-595,928	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-16,071,736	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-16,082,182	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-67,684,283	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-448,581	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-28,899	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-588,660	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93115692	-55,643	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93115831	-256,087	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93115831	-9,249	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-2,043,369	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-68,306,807	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-46,167,637	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-1,771,631	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-207,853	Total Derivatives & Other Contr.
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117174	-3,051,350	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117174	-42,587,306	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117174	-60,226,879	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-371,715	
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-17,065,533	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-186,562,524	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-57,232,273	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-12,770	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-2,555,404	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-2,995	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-20,932,302	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-38,285,171	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-32,300,057	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-81,461	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117177	-3,206,926	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117177	-59,914,896	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-24,086,836	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-80,797,891	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-20,704,690	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-30,115,895	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-15,374,476	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-8,764,282	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-3,684,684	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-179,385	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-6,640,092	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117603	-39,307	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93170733	-111	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920033	-19,436	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920038	-1,294	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920040	-33	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920040	-172	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-1,039,675	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-3,726,873	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-2,730,580	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-52,206,650	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-20,924,132	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-1,961,570	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-15,707,741	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-1,063	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-4,555,144	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95121521	-2,223,397	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95121521	-3,408	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126118	-533	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126118	-266,495	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126118	-440,300	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126122	-9,024,231	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126122	-2,556,078	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126122	-26,861,600	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126130	-1,550,150	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126130	-825,362	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95200019	-245	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111687	-61,945	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111687	-3,648	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111687	-2	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111687	-479	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111687	-514	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111687	-16	Total Corporate Stocks & Options
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93115558	-105,940	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93115558	-10,302	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93116404	-14,052	Total Corporate Stocks

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PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93116404	-37,273	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93115513	-3,072	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93116411	-52,652	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93116411	-31,723	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93116411	-295	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93116460	-51	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93116460	-478	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93116460	-671	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111489	-77	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111489	-3	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-342	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-103	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-21,194	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-4,435	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-43	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-3,317	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111532	-424	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111532	-92	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-61,899	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-44,864	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-2,016	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-7	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-204	Total Corporate Stocks & Options
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115553	-1	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93116101	0	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93116461	-24,416	Total Corporate Stocks & Options
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93116488	-14,208	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93541020	-1,425,484	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93541020	-50,790	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93541020	-2,571,633	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	0730047D9	-246,817	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	0730047D9	-6,453,186	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	0730047D9	-4,060	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	0730047D9	-597,483	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	0730047D9	-654,506	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	0730047D9	-534	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93111510	-5	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-96,426	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-4,447,294	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-1,952,833	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-560	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114734	-513	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-56,444	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-145,683	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-5,285,220	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-47,282	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-269,703	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114755	-127	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115516	-2,483	Total Corporate Stocks

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PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115516	-7,025,605	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115516	-13,446,345	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115516	-190,923	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115516	-778,440	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-156,599	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-9,036	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-55,799	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-394,511	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-407	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-1,041,519	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-12,461	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-45,766,360	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-7,814,944	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-1,561,317	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115927	-9,990	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-26,939	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-475,148	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-31,456	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93116401	-4,322	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93116401	-282,637	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93116401	-210,264	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117391	-2,945,526	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117391	-67,685	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117391	-377,309	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117394	-3,322	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117394	-45,923	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117394	-10,272,899	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117394	-409	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117394	-18,232	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117394	-188,364	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117396	-4,235	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117396	-3,136,532	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117396	-10,629,212	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117396	-1,894	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117396	-11	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117397	-2,883	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117397	-1,480,015	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117397	-514,812	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-38,450	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-224,297	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-915,173	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-8,550	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-20	
SYSTEMATIC TRADING AMER	AMM	93113109	-1,563,927	
SYSTEMATIC TRADING AMER	AMM	93113109	-15,393,883	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-131,298	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-378,358,273	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-158,380,299	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-114,980	Total Corporate Stocks

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SYSTEMATIC TRADING AMER	AMM	93113109	-2,695,974	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-2,102,746	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-42,838	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-642,954	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-8,890,114	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-7,485,706	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-142,768	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-253,761	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-486,386	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-2,156,879	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113115	-68	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113115	-20	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-106,180	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-8,888	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-911,826	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-1,715,273	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-12,333	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-27,953	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93113263	-9	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-3,870	
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-151,675	
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-215,615	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-10,746	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-444,422	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-15,056,181	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-32,691,142	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-51,606	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-17,291	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-204,000	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-649,350	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-20,448	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-2,478	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-2,440,841	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-1,401	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-4,925	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-1,536	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-1,758	Total Corporate Stocks
SYSTEMATIC TRADING AMER	HIGH FREQUENCY TRADIN	93117913	-502	Total Corporate Stocks
SYSTEMATIC TRADING AMER	HIGH FREQUENCY TRADIN	93117913	-1,103	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	0710009K1	-1,030,548	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0710009K1	-32,912,775	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0710009K1	-9,132,060	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	071000D18	-1,416,450	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	071000D18	-45,346,339	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRG6	-1,175,464	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRG6	-47,662,417	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRG6	-29,869,376	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRG6	-29,321,847	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-6,441,979	Total Corp. Obligations & Spot Commodities

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STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-202,568,036	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-12,510,292	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-53,935,534	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-43,652,978	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-2,498,741	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-2,081,879	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRJ0	-1,299,583	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRJ0	-143,673,752	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRJ0	-5,604,460	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031K0	-1,109,625	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031K0	-5,130,812	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031L8	-1,957,248	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031M6	-10,521,981	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031M6	-3,795,092	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031M6	-2,708,816	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	93117862	-2,415	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	93117862	-2,082	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	93117863	-1,399	Total Corp. Obligations & Spot
STRUCTURED VOL AMERICAS	CORRELATION - STR	93117863	-219	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	93117863	-448	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	93117863	-251	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	93117864	-75	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-2,755,783	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-326,884	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-5,487	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-12	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-367	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-4,463,501	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-7,508,727	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-3,620,575	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121796	-1,088,333	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121796	-538,128	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121796	-314,245	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121796	-835,817	Total Corporate Stocks
STRUCTURED VOL AMERICAS	INDEX - STR	073009201	-9,281,416	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	073009201	-218,152	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	074007485	-1,484,573	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	076006279	-1,167,752	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	076006279	-999,136	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	076006279	-5,775,154	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	93115419	-178,060	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	93115419	-126,525	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	95121590	-23,625,600	Total Corporate Stocks
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	077002699	-2,667,942	Total Corporate Stocks
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	93115142	-6,244	Total Corporate Stocks
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	95121618	-57,509	Total Corporate Stocks
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	95121727	-12,854,187	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	071000681	-250,803,686	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	071000681	-273,875,046	Total Corporate Stocks

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STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	072001498	-3,608,862	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	072001787	-10,552,712	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	076005768	-53,968	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	076006139	-20,839	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93115869	-32,642,840	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93116085	-341,146,501	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920035	-3,582,021	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920124	-827,468,739	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920124	-51,939,469	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920154	-369,269	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920154	-187,065	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920154	-76,213	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-34	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-3,073	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-5,493	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-603	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200002	-406,695,042	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200002	-177,849,108	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200002	0	Total Derivatives & Other Contr.
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200002	0	Total Derivatives & Other Contr.
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200014	-1,307,629	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200014	-127,657,939	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200018	-351,331	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200018	-1,238,842	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200029	-1,505,643,489	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200029	-53,885,301	Total Corporate Stocks
ASIA CASH	ASIAN CASH SALES JAPAN	076007350	-160	Total Corporate Stocks
ASIA CASH	ASIAN CASH SALES JAPAN	076009554	-4	Total Corp. Obligations & Spot Commodities
ASIA CASH	JAPAN EQUITIES	076002237	-1,263	Total Corporate Stocks
ASIA CASH	JAPAN EQUITIES	076002237	-6,164	Total Corporate Stocks
ASIA CASH	JAPAN EQUITIES	93113071	0	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	071002851	-612,686	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	071006563	-15,543,966	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	072004SX3	-10,715,760	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	077003614	-7,687,323	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	077003697	-797,283	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	0770038B0	-4,122,323	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	93113037	-50	Total Governments & Agencies
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009427	-2,437,438	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009427	-4,666,380	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009427	-744,629	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009500	-214,262	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009518	-2,279	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009518	-655,701	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	077008159	-768,515	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	077008159	-177,920	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-10,864,587	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-4,935,769	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN	078000932	-8,923	Total Corporate Stocks

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PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	071002GG8	-37,753	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	071002TG4	-37,753	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	072003270	-752	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	072003288	-33,336	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	072003288	-328,875	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	072003288	-569,475	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	07200CPB6	-197,549	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	0730047Q0	-529	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	078007044	-414,960	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	078007044	-2,847,553	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	078007044	-422,073	Total Corporate Stocks
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	0710080L1	-16,223,592	Total Governments & Agencies
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-4,158,193	Total Corp. Obligations & Spot Commodities
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-12,197,432	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	073007148	-5,043,986	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	073007148	-2,768,329	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	078004595	-14,229	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	071000MT7	-284,683	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	071000MT7	-1,582,301	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	071000MT7	-4,041,053	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	071000MT7	-6,746,272	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	071000NN9	-911,785	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-817,500	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-403,066	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-137,999	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-1,104,763	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-4,942,348	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-12,014,324	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-21,745,963	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-292,404	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-276,311	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-2,710,278	Total Corp. Obligations & Spot Commodities
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-6,806,187	Total Corp. Obligations & Spot Commodities
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-2,002,309	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-20,281,870	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-50,458,312	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-10,274,572	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079L4	-40,077,498	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079L4	-8,753,089	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079L4	-22,022,504	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	076001312	-109,101	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	078007663	-2,569,184	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	078007663	-4,781,413	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007221	-5,862,291	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007221	-13,311,166	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007221	-6,276,355	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007353	-128,751	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007353	-412,626	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	071000MC4	-513,067	Total Corporate Stocks

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PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	071008Z33	-64,448	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	071008Z33	-251,846	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	0720060T7	-485,672	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-1,111,002	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-33,879	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-3,051,425	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-751,942	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-95,983	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-374,202	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-12,782,898	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-12,178,813	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-6,079,187	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-4,210,920	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	071000NQ2	-3,381,627	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	071000P31	-210,773	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	071000P31	-234,298	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	07100BFX2	-5,127,563	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	07100BFX2	-5,997,852	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	07100BFX2	-10,057,369	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0720060V2	-3,763,090	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0720060W0	-5,368,910	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0760063F0	-751,720	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0760063F0	-299,897	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0770038R5	-227,682,036	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0770038R5	-141,372,716	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	078004785	-326,072	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	078004801	-137,194,633	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000525	-3,879,490	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000525	-1,122,459	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000939	-63,309,263	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000939	-17,832,553	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000939	-4,794,529	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000D00	-516,908	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000D00	-23,453,806	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	0710092F0	-48,786	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	072009525	-658,894	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	072009590	-3,924,808	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	93115575	-25,918	Total Corporate Stocks
WARRANTS ASIA	WARRANTS NON-JAPAN ASIA	071000P98	-845,324	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	0710021B5	-14,053,384	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002562	-539	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002562	-8,378,129	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002562	-61,259	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002562	-1,406,574	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002562	-240,202	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002570	-1,031,184	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002570	-1,905,180	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002570	-689,971	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002588	-2,368,501	Total Corp. Obligations & Spot Commodities

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CONVERTIBLES EUROPE	FACILITATION	071002588	-162,990	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002588	-486,619	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002596	-200,132	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002596	-59,532	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002596	-6,973,420	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002604	-3,479,822	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002604	-325,215	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002604	-373,900	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002604	-31,862	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002612	-586,714	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002612	-719,254	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002612	-7,372,326	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-394,128	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002620	-48,055	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002620	-4,913,779	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002620	-46,725	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002620	-140,425	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-834,009	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-1,148,393	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-820	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-2,564,600	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002638	-5,741,252	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002638	-7,120,460	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002638	-1,555,979	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-2,368,710	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-623	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-2,069,518	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-891,346	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-2,189,230	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	0720098T3	-1,921,071	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	073006751	-2,471	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	073006751	-231,111,347	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	073006751	-3,352,842	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	073006751	-24,464,202	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	076004969	-55,440	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	076004969	-1,296,763	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	076005230	-21,478,803	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	076008481	-3,946,612	Total Corporate Stocks
NEW ISSUE EQTY	NEW ISSUE-EUROPE	072009434	-9	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN	0720045V2	-520,136	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN	0720045V2	-5,345,024	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN	078000718	-3,821,259	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710022Q1	-678,527	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710022T5	-914,763	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002NP0	-7,923,973	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002NP0	-3,892,394	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002NP0	-1,292,124	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071005B19	-2,466,908	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071005B27	-967,796	Total Corporate Stocks

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EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071005B27	-1,147,544	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0720043K8	-1,059,999	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0720043K8	-1,596,546	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	072004H15	-2,664,060	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	072004H56	-1,764,215	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	072004H80	-3,992,292	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	072004JN5	-4,746	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB	071002X87	-4,259,462	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB	071002X95	-2,355,220	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB	071002X95	-403,205	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB	071002YB9	-202,953	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB	071002YB9	-2,540,221	Total Corporate Stocks
EUROPE CASH	CHEMICALS	073000721	-8,693,026	Total Corporate Stocks
EUROPE CASH	CONSUMERS	071002FF1	-2,983,197	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002305	-3,515,151	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002305	-7,301,562	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002305	-69,096	Total Corporate Stocks
EUROPE CASH	CONSUMERS	078009339	-3,687,352	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	078000916	-359,926	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	079000451	-7,468,280	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	93101490	-1,849,096	
EUROPE CASH	EMG EUROPE	93101496	-1,962,569	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	93101498	-94,557,625	
EUROPE CASH	EMG EUROPE	93113039	-17,881	Total Corporate Stocks
EUROPE CASH	EUR CASH FACILITATION	071001267	-241,881	Total Corporate Stocks
EUROPE CASH	EUR CASH FACILITATION	072007776	-25,924	Total Corporate Stocks
EUROPE CASH	EUR CASH FACILITATION	079000113	-60,760	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	0720034R4	-760,792	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LR3	-1,944,588	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LS1	-199,043	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LV4	-572,145	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LW2	-284,181	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007250	-621,433	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007268	-518,856	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007268	-551,876	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	077007417	-106,989	Total Corporate Stocks
EUROPE CASH	FINANCIALS	071002711	-957	Total Corporate Stocks
EUROPE CASH	FINANCIALS	071002711	-194,547	Total Corporate Stocks
EUROPE CASH	FINANCIALS	071002WF2	-16	Total Corporate Stocks
EUROPE CASH	FINANCIALS	072004CP7	-164,172	Total Corporate Stocks
EUROPE CASH	FINANCIALS	93115495	-25,093	Total Corporate Stocks
EUROPE CASH	HEALTHCARE	078009388	-2,052,424	Total Corporate Stocks
EUROPE CASH	INDUSTRIALS & ENGINEERING	073002354	-105,325	Total Corporate Stocks
EUROPE CASH	INDUSTRIALS & ENGINEERING	073002354	-917,474	Total Corporate Stocks
EUROPE CASH	INDUSTRIALS & ENGINEERING	073002354	-31,474	Total Corporate Stocks
EUROPE CASH	INSURANCE	071004915	-21,999	Total Corporate Stocks
EUROPE CASH	INSURANCE	071004949	-265,056	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	071002KT5	-2,703,648	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	071005607	-2,624	Total Corporate Stocks

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EUROPE CASH	OILSAND MINING	071005607	-79	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	076007921	-583,542	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	078009412	-9,749,688	
EUROPE CASH	OILSAND MINING	93115497	-14,878	Total Corporate Stocks
EUROPE CASH	REAL ESTATE	0710019K9	-15,377	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	072003411	-1,763	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	0720040X3	-61,043	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	072004DQ4	-2,290,517	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	072008998	-67,261	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	072008998	-295	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	073002438	-3,272	Total Corporate Stocks
EUROPE CASH	TECHNOLOGY	93113048	-2	Total Corporate Stocks
EUROPE CASH	TELECOM	078009438	-10,366,095	Total Corporate Stocks
EUROPE CASH	UTILITIES	071002KV0	-1,393,012	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-1,024,182	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-781,094	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-382,979	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-1,053	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-27,272	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-35,673	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-141,198	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-2,111,284	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-14,076	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-5,747	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-53,722	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FR5	-122,292	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FT1	-68,634	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FT1	-68,972	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FT1	-1,765,189	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FT1	-4,699,244	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FT1	-45,555	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FV6	-421,749	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FV6	-3,769,246	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GB9	-17,173,036	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GB9	-16,356,138	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GB9	-55,150,890	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GB9	-8,881,074	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-16,311,732	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-9,994,523	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-7,854,504	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-3,486,326	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GD5	-9,101,281	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GD5	-484,321	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GD5	-1,881,017	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071004618	-378,756	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071004618	-1,879,559	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-150,703	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-6,644	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-5,290,801	Total Corporate Stocks

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EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-4,592,971	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-2,183,242	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-85,207	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045M2	-249,450	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045M2	-4,448,922	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045M2	-405,331	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045M2	-669,997	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-1,512,081	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-852,472	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-652,326	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-16,132	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HX5	-30,031	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HX5	0	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-20,365	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-621,991	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-979,227	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-265,930	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-49,469	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KF0	-750,291	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KF0	-1,064,656	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KF0	-10,668	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KF0	-17	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KG8	-95,519	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KG8	-783,511	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KG8	-65,822	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-275,918	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-81,185	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-3,926,918	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-3,743,595	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-279,820	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-2,549,785	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-7,831,578	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-866,875	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-305,279	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TM6	-4,683,729	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TN4	-69,223	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TN4	-724,797	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TN4	-1,269,508	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TP9	-2,321,412	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TP9	-11,620,658	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-304,445	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-202,741	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-63,004	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-1,868,806	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-352,213	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-731,412	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-296,569	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004XY5	-3,651,787	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004XY5	-3,443,220	Total Corporate Stocks

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EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004XY5	-535,706	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004XY5	-1,451,123	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072008592	-2,263,471	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072008592	-3,649,079	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-1,341,373	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-970,290	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-472,325	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-1,452	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-34,078	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-39,303	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000978	-736,134	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000978	-182,854	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	077000941	-13,907,511	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	077000941	-12,904,732	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	077000941	-3,856,565	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	079000063	-3,131,207	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	079000063	-1,711,925	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	079000063	-881,432	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004B37	-550	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004B37	-1,808	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-25,058	
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-54,595	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-285,229	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-4,575	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-17,306,096	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-12,105,656	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-6,125,534	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-15,454	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-41,569	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-66,633	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-16,087	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	071002CD9	-4,749,725	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	071002CD9	-10,324,031	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	071002CD9	-1,094,871	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	071002CD9	-235,958	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	0720037Q3	-2,123,556	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	0720037Q3	-837,898	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	0720037Q3	-929,010	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	076005461	-9,375,508	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	076008663	-8,440,538	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	076008663	-1,542,349	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVNT DRVN EUR FACILITATION	076000264	-249,213	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR ELECTRONIC	072004DH4	-1,766,104	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072003890	-955,016	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072003890	-348,660	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072003890	-427,761	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-6,538	
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-4,239	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-148,775	Total Corporate Stocks

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PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-128,088	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-248,992	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-9,492	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-9	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-12,055	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-576	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072007388	-718	Total Corp. Obligations & Spot Commodities
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072007388	-10,607	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072007388	-44	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008196	-582,282	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008196	-43,670	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008204	-413,104	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008204	-999,708	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008204	-10,736,902	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008204	-16,696	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008204	-106,737	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008238	-789,602	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008238	-458,838	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008238	-12,597,578	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008238	-6,818,360	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008238	-13,202,835	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008238	-271,048	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	078005493	-1,140	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	078005493	-17,515	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	078005493	-25,815	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072000698	-83,623	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072000698	-40,603	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072000698	-897,531	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072000698	-1,994,753	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072000748	-1,843,247	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072000748	-566,614	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072000748	-2,933,993	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	0720044C5	-222,184	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072007925	-1,005,650	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	076002864	-479,400	
PORTFOLIO EUROPE	PORT EUR PROP TRADING	076002864	-1,082,676	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	076002864	-437,100	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	077005379	-1,414,828	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	077005379	-610,417	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	077005379	-757,113	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	077005379	-510,614	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720034H6	-11,057,408	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720034H6	-4,695,267	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720034H6	-18,872,130	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-3,079,361	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-30,980,629	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-928,941,189	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-1,626,864,854	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-235,100,147	Total Corporate Stocks

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FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-181,676	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-14,604,981	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-28,705,589	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-940,915	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-5,000,967	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-78,077,436	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	072009368	-1,706,942	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	072009871	-2,055,286	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076002930	-27,256,612	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-16,681,877	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-660,249,348	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-24,597,679	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-121,184,853	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-13,594,520	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-11,529,677	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-42,086,689	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-1,374,161	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-79,371,885	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000459	-343,948	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000467	-20,838,326	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000467	-3,434	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000475	-4,951,335	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000475	-333,178	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000483	-2,329,185	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000483	-877,724	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000483	-1,682,492	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000640	-2,266,867	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025R6	-1,371,324	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025R6	-99,535	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025R6	-540,729	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025S4	-39,904,004	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025T2	-10,347,027	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025T2	-575,662	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025V7	-199,036	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025W5	-516,058,840	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025W5	-31,556,022	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025X3	-4,425,290	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025X3	-375,494	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Y1	-232,188	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Y1	-15,843,910	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Z8	-29,224,165	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Z8	-1,594,343	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026B0	-29,118,175	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026B0	-16,916,776	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026C8	-19,279,505	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026C8	-7,567,919	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026C8	-710,438	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026D6	-54,060,792	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026D6	-5,930,397	Total Corporate Stocks

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FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026D6	-102,751,836	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026F1	-219,609,928	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026F1	-20,955,385	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026G9	-83,425,884	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026G9	-12,851,706	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026G9	-34,578,406	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026H7	-869,281	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026H7	-2,124,154	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026H7	-331,982	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026J3	-4,217,775	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710048D0	-25,382,817	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710048D0	-19,290,791	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710048H1	-25,348,703	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	072009517	-22,084,239	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	073008427	-8,486	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	076006477	-55,582	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	076006485	-2,481	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	076006485	-1,779,249	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	076006485	-67,035	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	077000909	-1,156,253	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	077000933	-744,555	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	077002947	-9,618,343	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	078009594	-73,496	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	078009883	-955	Total Corporate Stocks
INDEX VOLATILITY EUROPE	STRUCTURED FLOW	0710008G1	-196,904	Total Corporate Stocks
INDEX VOLATILITY EUROPE	STRUCTURED FLOW	0710008G1	-4,125,827	Total Corporate Stocks
INDEX VOLATILITY EUROPE	STRUCTURED FLOW	0710008G1	-1,546,545	Total Corporate Stocks
RISK VOLATILITY EUROPE	AGGREGATED RISK	0710005D1	-20,263,695	Total Corporate Stocks
RISK VOLATILITY EUROPE	AGGREGATED RISK	0710005D1	-36,533,940	Total Corporate Stocks
RISK VOLATILITY EUROPE	CONVERTS STRIPPING	077001154	-82,064,657	Total Corporate Stocks
RISK VOLATILITY EUROPE	CONVERTS STRIPPING	077001154	-7,069,443	Total Corporate Stocks
RISK VOLATILITY EUROPE	DIVIDENDS	077008852	-1,156,560	Total Corporate Stocks
RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE	071002TX7	-54,155,862	Total Corporate Stocks
RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE	0760062X2	-362,827	Total Corporate Stocks
RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE	0760062Z7	-10,636,076	Total Corporate Stocks
RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE	0760062Z7	-2,223,407	Total Corporate Stocks
RISK VOLATILITY EUROPE	MACRO/SPEC SITUATIONS	072005671	-15,744,221	Total Corporate Stocks
RISK VOLATILITY EUROPE	OTHER/JV BOOKS	071000Q97	-2,760,794,764	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072002850	-1,527,083,657	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072002850	-212,144,119	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072006448	-463,056,390	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072006448	-2,493,179	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072006448	-39,167,265	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072006448	-11,468,795	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	95126103	-11,142,733	Total Corporate Stocks
RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	071000863	-841,433	Total Corporate Stocks
RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	071000863	-815,743	Total Corporate Stocks
RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	95121538	-16,045,372	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-29	Total Corp. Obligations & Spot Commodities

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RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-243,146,599	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-2,179,721	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-70,114,968	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071002299	-25,616,346	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071002299	-309,814	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071002299	-280,209	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	072004NQ3	-4,773,539	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	95121533	-14,130,825	Total Corporate Stocks
STRUCTURED VOL EUROPE	FUNDS	073009219	-2,725,583	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	FUNDS	074003070	-11	Total Corporate Stocks
STRUCTURED VOL EUROPE	FUNDS	95010508	-11,270	Total Derivatives & Other Contr.
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710000G9	-82,520	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710000G9	-47,764	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710000G9	-1,034,554	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-1,816,054	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-372,224	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-10,923,709	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-1,967,007	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-234,254	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-156,259	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-5	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-477,763	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-16,058,160	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-8,637	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-13,895,413	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	0	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000889	-27,763,375	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008B2	-45,748,879	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008D8	-9,976	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008D8	-21,547,517	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008D8	-366,530	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008D8	-96,706	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000D34	-21,873,470	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000D34	-11,131,083	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-310,733	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-672,011	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-1,551	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-443	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-13,974	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QK2	-324,431	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QK2	-422	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QK2	-67,965	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QK2	-13,535	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QN6	-7	Total Corp. Obligations & Spot
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QN6	-887,407	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QN6	-19,843	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071002V63	-3,580	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076007335	-13	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076008291	-6,505,340	Total Corporate Stocks

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STRUCTURED VOL EUROPE	INDEX EXOTICS	076008291	-38,705	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076008291	-12,407	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-844,085	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-1,420,234	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-14,184,456	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-7,327,397	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-1,866	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	95121578	-5,430,999	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	95121712	-103,947	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	95121807	-890,784	Total Derivatives & Other Contr.
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-2,564,388	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-564,966,054	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-12,237,038	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-4,334,219	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-115,354,825	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-999,530,315	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-4,173,248	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-6,098,733	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-12,013,359	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-110	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710005M1	-1,076,498	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-53,223	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-697,882	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-12,577	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-2,703	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008F3	-3,437,247	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008F3	-2,639,122	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-10,141	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-5,432,355	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-507,383	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QQ9	-840,909	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QQ9	-836	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QQ9	-40,346	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002281	-3,300	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-517,832	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-3,425,002	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-710,211	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-135,016	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-525,046	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-14,646	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028P7	-10,732,865	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028P7	-6,283,696	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002FM6	-180,595	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002FM6	-534	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710036J1	-8,510,009	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	073001752	-2,798	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061H8	-586,642	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061H8	-814,921	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061H8	-188,144	Total Corporate Stocks

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STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-696,046	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-59,380	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-2,349	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-9,073,496	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-33,145,170	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-10,627,911	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-4,005,582	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061M7	-9,429,604	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061M7	-2,657,984	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061M7	-14,494,024	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061N5	-62,194,257	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061N5	-7,909,797	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061P0	-653,772	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061P0	-6,962,274	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061P0	-5,764,848	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061P0	-14,451,330	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-8,400,112	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-757,143	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-88,824	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-47,381,451	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-172,481	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-3,442	Total Corp. Obligations & Spot
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-60	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-78,738	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-106,501	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-1,036	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-4,017,233	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-28,830,403	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-13,124,052	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-518,592	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-13,534,017	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-7,963	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-4,429,792	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-1	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-164,516	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-379,190	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-8,296	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-28,133	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-20,208	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121540	-4,080	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121577	-8,970,222	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121720	-6,585	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121850	-9,420,777	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121853	-2,079,158	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121853	-2,217,091	Total Corporate Stocks
CDO AMERICAS	CDO ABS US	GACW	-13,484,409	Total Governments & Agencies
CDO AMERICAS	CDO ABS US	GACW	-16,697,362	Total Governments & Agencies
CDO AMERICAS	CDO ABS US	GAL1	-16,608,667	Total Governments & Agencies
CDO AMERICAS	CDO ABS US	GMRY	-5,485,608	Total Governments & Agencies

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CDO AMERICAS	CDO CLO SECONDARY US	072003387	-53,477	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO CLO SECONDARY US	072003387	-433,870	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO CLO SECONDARY US	072003387	-193,527	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO CLO SECONDARY US	072003387	-34,204	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO CLO SECONDARY US	072003387	-34,160	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO CLO SECONDARY US	072003387	-39,743	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO LIQUID ARB US	G18K	-16,780,238	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO LIQUID ARB US	G18K	-126,798,779	Total Governments & Agencies
CDO AMERICAS	CDO LIQUID ARB US	G18K	-7,556,179	Total Governments & Agencies
CDO AMERICAS	CDO LIQUID ARB US	GM9L	-14,491,289	Total Governments & Agencies
CDO AMERICAS	CDO STRUCTURED PRODUCTS US	GMWD	-749,971	Total Governments & Agencies
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	93114453	-58,063,180	Total Corp. Obligations & Spot Commodities
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	93115477	-10,673,075	Total Corp. Obligations & Spot Commodities
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	93115918	-10,615,533	Total Corp. Obligations & Spot Commodities
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	FRL 252420	-23,741	Total Corp. Obligations & Spot
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	FRL 253610	-30,159	Total Corp. Obligations & Spot
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	FRL 467200	-24,981	Total Corp. Obligations & Spot
FX AMERICAS	FX-OPTIONS AMERICAS	07200CQC3	-62,855	Total Corp. Obligations & Spot Commodities
GOVERNMENTS AMERICAS	AGENCIES	G12H	-34,541,555	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G12H	-68,859,544	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G144	-52,825,576	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G144	-8,433,063	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-474,756,000	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-1,040,778,184	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-58,484,364	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-3,096,326	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-16,563,175	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-22,654,016	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-830,079,250	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-2,212,695,372	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-72,027,005	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-148,385,831	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-314,816	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-57,133,272	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-721,114,126	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-264,185,458	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-265	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-4,718,140	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-102,820,218	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-207,725	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-103,808	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-2,215,819	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-40,229,339	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-28,960,719	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-8,841,971	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-42,361,023	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-133,021,283	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-83,877,454	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-122,089,601	Total Governments & Agencies

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GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-12,648	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-6,576,722	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-51,661,353	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-67,816,619	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-320,338,098	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-1,939,999,173	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-194,815,267	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-36,679,977	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-18,551,616	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-558,889,774	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-1,028,085,043	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-9,544,162	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	076009760	-70	Total Corp. Obligations & Spot Commodities
GOVERNMENTS AMERICAS	AGENCY CALLABLE	076009760	-19	Total Corp. Obligations & Spot Commodities
GOVERNMENTS AMERICAS	AGENCY CALLABLE	076009760	-45	Total Corp. Obligations & Spot Commodities
GOVERNMENTS AMERICAS	AGENCY CALLABLE	076009760	-35	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-6,412,957	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-31,790,389	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-224,836	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-29,231,292	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-157,561,109	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-273,187,512	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	GMO5	-973,570	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	GMO5	-31,252,289	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	93168135	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G10X	-8,726,832	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G10X	-4,462,010	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G10X	-77,522,056	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G10X	-22,031,748	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-6,179,915	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-337,024	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-8,775,632	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-1,815,045	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-18,712,768	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-45,773,463	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-14,746,833	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12V	-28,034,949	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-6,683,663	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-113,231	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-9,597,096	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-12,700,903	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-45,690,593	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16G	-47,407,441	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16G	-247,493,684	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16G	-223,267,831	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-309,765,640	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-423,842,175	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-640,120,133	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1AU	-5,431	Total Governments & Agencies

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GOVERNMENTS AMERICAS	COUPON TRADING	G1GT	-236,467,192	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1GT	-280,205,320	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1T3	-17	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1TV	-12,455	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1TV	-14	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	GM7L	-249,053,469	Total Governments & Agencies
GOVERNMENTS AMERICAS	HOUSE	G1DH	-391,443	Total Governments & Agencies
GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	G1C8	-46,480,171	Total Governments & Agencies
GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	G1C8	-23,028,843	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	G15W	-4,756,742	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	G15W	-914,332	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAC6	-678,531	Total Mortgages & Mortgage Backed
GOVERNMENTS AMERICAS	PASSTHRU JV	GAD5	-6,719,145	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAWA	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAWA	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAWA	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAWA	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAWA	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GMOZ	-220,689	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GMX9	-871,017	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GMX9	-147,577	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GMX9	-37,658	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	073004376	-189,614,121	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0730049C9	-857,682,887	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0730049Q8	-302,720,783	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0730049Q8	-3,738,185	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0740063S4	-332,023,639	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61BM	-9,062,638	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TS	-2,269,568,319	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TS	-764,551,110	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TY	-459,075,537	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TY	-1,503,883,330	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TY	-554,456,054	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	6AIW	-365,274,909	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	6AIW	-871,719,737	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	93168139	-940	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G13U	-1,870,685	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G13U	-670,408,856	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G13U	-351,630,349	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1C2	0	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-5,657,915	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-23,910,698	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-6,797,115	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-2,313,506	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-388,197	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-919	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-2,286	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-352,567,663	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-6,242,258,124	Total Governments & Agencies

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LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-3,039,750,116	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-101,035,091	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1TY	0	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	6AFV	-26,240,295	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	6AFV	-72,506,702	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	6AFV	-46,894,739	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS	G12I	-22,166,096	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS	G1DQ	-502,483	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	EXOTIC OPTIONS	6ARU	-9,932	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	EXOTIC OPTIONS	6ARU	-78,926,426	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	G1AD	-110,407,981	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMJF	-64,711,100	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMJF	-10,136,590	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMJF	-80,932,898	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMJF	-269,558,932	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US LONG OPTIONS	6AI0	-780,505	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US LONG OPTIONS	6MKA	-2,554,137,356	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US SWAPS	6AHH	-8,010,360	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US SWAPS	6AJ7	-496,569,953	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US SWAPS	8MWF	-3,277,134	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US SWAPS	8MWF	-10,228,665	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	G109	-2,856,000	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	G1LK	-40,027,100	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	G1LK	-43,395,817	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	G1LK	-4,111,297	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G15P	-7,594	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G15P	-344,456	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G173	-75,395,862	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G1TD	-41,689	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACB	-3,256,624,738	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACB	-1,019	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACD	-1,983	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACD	-233,426,520	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACD	-378,933,888	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	93117263	-91,094	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG ESOTERIC US	GAVP	-6,593,546	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GM2U	-4,867,162	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GM2U	-4,430,779	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GM2V	-15,447,234	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GM2V	-4,559,272	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GMJP	-10,021,577	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GMV5	-615,706	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	93101497	-3,865,757,134	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	93101497	-5,899,720,000	Total Corporate Stocks
HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	93102555	-6,837,008	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	07200CQW9	-26,788,059	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	07200CQW9	-4,789,217	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-3,925	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-2,522,570	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-26,610,196	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-5,087,526	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111143	-3,073,850	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111232	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-57,360,231	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-27,419,616	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-98,362,831	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-2,584,255	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-4,281	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-143	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-20,583	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-157,558	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93115908	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93116393	-283	Total Mortgages & Mortgage Backed
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-5,669,660	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-5,551,437	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-116,274,380	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-92,811,682	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-7,469,489	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-47,364,679	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-29,150,810	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-93,515	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-56,537,149	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-2,446,748	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117490	-128,331	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117490	-74,229	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117533	-255,833	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117533	-3,779,737	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117567	-506,912	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117586	-102,939	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-11,319,978	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-91,604,986	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-2,912,253	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-103,399,451	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117642	-5,189,142	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117642	-839,449	Total Corporate Stocks
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-2,875,168	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-24,669	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-13,189,079	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-810,295	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-3,689,895	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-3,605,022	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93168121	-2,028,181	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93168121	-1,091,435	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93168121	-10,497,884	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93168121	-442,913	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1KL	-1,185,719	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1KL	-1,866,398	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT US	HG FLOW TRADING US	G1MO	-7,961,611	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1NE	-2,426,843	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1TZ	-12,458,710	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1TZ	-195,713	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GA3V	-3,000	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	GA7U	-12,566,742	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GADD	-3,843,767	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAU5	-10,281,465	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAU5	-5,516,606	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GM1Y	-14,224,578	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	GM37	-1,252,729	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	GM9N	-2,111,598	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GMM2	-283,557	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GMV4	-579,181	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GMY7	-3,987,983	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US	93102632	-5,113,949	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US	93102650	-15,418,750	Total Corporate Stocks
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	078004074	-505,505	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-911,958	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-4,475,866	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-3,598,323	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-5,094,412	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-34,112,402	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111336	-4,712,899	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111336	-527,854	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111336	-2,043,440	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-794,238	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-14,745,254	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-1,225,220	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-7,212,537	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-3,709,712	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	0	Total Corporate Stocks
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93115985	-790,050	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116074	-995,000	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116074	-6,004,791	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116083	-10,341,852	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116083	-14,771,895	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116083	-831,893	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117059	-91,176	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117059	-6,367,229	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117627	-16,846,277	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117627	-373,262	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93168171	-11,063,590	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93168171	0	Total Corporate Stocks
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	G10N	-99,857,558	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	G19K	-366,566	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GA7V	-424,012	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAIL	-4,110,979	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAMS	-3,210,792	Total Governments & Agencies

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HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GM84	-3,332,738	Total Governments & Agencies
HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	G10B	-2,215,640	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	GMEC	-2,012,284	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	GMEC	-1,563	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-32,472,336	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-10,506,742	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-13,356,527	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-2,464,683	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-6,748,294	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-6,658,832	Total Mortgages & Mortgage Backed
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-60,227,025	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-22,856,357	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-207,336	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-14,005,603	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-2,994,261	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-191,597,341	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-42,855,025	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-35,553,203	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-2,168,413	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-5,219,793	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-122	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-316,630	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-92,452,581	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-15,527,357	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057B9	-1,004,143	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-21,366,784	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-1,138	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-6,771,609	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-2,043	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057F0	-21,644,548	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-5,314,670	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-24,670,194	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-29,181,967	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-1,644,446	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-13,982,133	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-586,044	Total Mortgages & Mortgage Backed
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057H6	-17,758,282	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057H6	-6,010,104	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-174,326	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-975,149	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-656,016	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057K9	-133,852	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057K9	-393,081	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057L7	-98	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057M5	-10,649,963	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057M5	-1,117,536	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057N3	-2,766,141	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057N3	-97,043	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057N3	-842,093	Total Governments & Agencies

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HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-3,832,126	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-9,125,521	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-5,026	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-5,206	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-153,009	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-41,845,876	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-18,758,267	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-928,324	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-810	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-6,082,834	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057R4	-3,333	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057S2	-491,056	Total Corporate Stocks
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GAIA	-12,108,879	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GAIA	-42,836,043	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5C	-13,048,505	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5G	-4,198,888	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5T	-1,442,900	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5U	-489,758	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5U	-7,429,916	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5W	-7,988,371	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5Y	-2,421,475	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GMU2	-17,348,079	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004914	-64,825,951	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-277,711	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-5,306,732	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-7,795,851	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-1,008,219	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-96,757	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-1,165,687	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-6,166,442	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-1,014,935	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-1,405,188	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-14,657,100	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-3,536,747	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-990,048	Total Mortgages & Mortgage Backed
HIGH GRADE LATAM US	HG LATIN MARKETS	072004QY3	-629,594	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	0720098Y2	-45,096,029	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-805,709	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-7,124,076	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-2,417,652	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-3,960,809	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-2,332,734	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076008622	-2,300,230	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076008622	-1,266,839	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076008622	-338,118	Total Mortgages & Mortgage Backed
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-5,864,048	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-46,543,307	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-7,795,330	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-6,967,426	Total Governments & Agencies

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HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-103,128	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-235,333	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-426,983	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-41,797	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-915,806	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-620,801	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-12,505	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-965,732	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-1,013,766	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-112,353	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-22,488	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-112,488	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-450,633	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-3,224,324	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000247	-205,411	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000247	-51,488	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000254	-63,885,047	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000254	-3,112,156	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000338	-59,385,969	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000569	-7,454,111	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000569	-1,979,183	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-830,464	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-175,384	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-44,101	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-33,152	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-172,526	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-19,667	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117993	-315,696	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117993	-404,302	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117993	-42,081	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117993	-92,562	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117993	-101,948	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117993	-15,002	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GMMQ	-14,652,325	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GMN8	-7,020,536	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GMW2	-23,221,137	Total Governments & Agencies
HIGH YIELD - AME	HY BONDS SYND US	93102240	-15,632,874	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	0740063B1	-46	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93113066	-8,736,334	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113066	-2,212,501	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113066	-5	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93113103	-3,106,916	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113103	-39,531	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113249	-5,455,403	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113249	-6,864,435	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113250	-156,810	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113274	-547,053	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113274	-1,676,913	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113274	-181,113	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - AME	HY BONDS US	93113275	-25,580,739	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113275	-8,985,120	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113275	-32,543,283	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113275	-1,666,698	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93113298	-604,775	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113298	-5,281,102	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113298	-297	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113298	-7,412,798	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113299	-6,424,242	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113299	-1,470,278	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113299	-603	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93115672	-42,001	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115672	-1,850,313	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-2,673,499	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-375,333	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-19,097,708	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-10,531,250	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-4,754,212	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115687	-3,594,174	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115687	-3,537,151	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115687	-8,632,213	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-1,291,483	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-51,109,191	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-7,228,302	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-18,079,557	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-3,614,091	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-1,915,565	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93115814	-663,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-9,527,112	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-3,145,800	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-17,977,017	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-8,774,952	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-1,212,944	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93116044	-329,612	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93116044	-352,615	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93116050	-6,137,343	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93116050	-539,556	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93117243	-8,210,486	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117243	-224,115	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117255	-6,909,298	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117256	-10,575,026	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117256	-50,011	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117258	-7,003,183	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117258	-489,317	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117258	-723,933	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117273	-1,970,770	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117273	-502,721	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117273	-1,745,767	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117274	-9,957,122	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - AME	HY BONDS US	93117274	-1,105,579	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117274	-5,095,356	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117274	-9,418,058	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117276	-10,154,923	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117276	-1,138,888	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117276	-14,743,155	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117276	-130,639	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93117385	-3,539,301	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117385	-9,143,621	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93117644	-849,901	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117644	-1,025,130	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117878	-5,259,377	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117878	-1,488,840	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117878	-1,761,549	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117879	-983,650	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117879	-1,897,075	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117881	-1,123,953	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117881	-1,846,309	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117916	-965,368	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117916	-348,478	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117917	-294,927	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117917	-5,623,273	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-7,082,161	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-1,785,106	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-3,190,535	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-2,502,935	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117952	-1,221,017	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117998	-476,757	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117998	-1,592,503	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93168163	-1,208,201	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	G1KO	-7,176,405	Total Governments & Agencies
HIGH YIELD - AME	HY BONDS US	GA52	-61,779,487	Total Governments & Agencies
HIGH YIELD - AME	HY BONDS US	GAB0	-2,394,931	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-629,532	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-1,369,450	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-900,923	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-805,810	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-917,680	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-7,955,006	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-1,639,302	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-20,720,905	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-757,430	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-2,342,033	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-2,220,444	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-796,777	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-849,273	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-9,855,621	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-1,761,867	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-2,614,605	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - AME	HY BONDS US	GAB0	-889,406	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAPS	-15,607,356	Total Governments & Agencies
HIGH YIELD - AME	HY DERIVATIVES US	0740056M6	-1,559,388	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93113212	-9,280,227	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93115993	-18,500,930	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DERIVATIVES US	93115993	-6,184,383	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93117279	-3,360,000	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93117280	-3,997,013	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DERIVATIVES US	93117280	-1,379,674	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DERIVATIVES US	93117355	-2,001,343	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DERIVATIVES US	93117624	-2,368,217	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DERIVATIVES US	93117624	-3,077,326	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DERIVATIVES US	93117624	-128,372	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DERIVATIVES US	93117632	-9,680	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93117670	-981,484	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93117865	-8,490,505	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93118013	-385,356	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	G1S1	-4,726,802	Total Governments & Agencies
HIGH YIELD - AME	HY DERIVATIVES US	GAUT	-6,535,074	Total Governments & Agencies
HIGH YIELD - AME	HY DISTRESSED US	07200CQH2	-610,074	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	0740058X0	-1,184	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93111349	-1,244,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93111349	-24,027,941	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93111349	-58,006	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93113125	-99,172	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93113125	-2,014,120	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93113125	-41,962,061	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115642	-663,167	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115642	-511	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-75,950	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-54,503,274	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-7,233,931	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-6,694,774	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-7,287,706	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-2,589,887	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-346,000	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93115691	-472,750	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115691	-2,418,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115691	-441,380	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-1,086	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-73,120	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-5,759,211	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-1,058,358	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93115886	-6,545,500	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93115886	-1,058,153	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93116006	-3,000,810	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-1,616,561	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-3,155,033	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-13,594,961	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - AME	HY DISTRESSED US	93116006	-493,985	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-10,989,799	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117089	-1,866,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117089	-2,291,017	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117089	-881,083	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117247	-3,390,150	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117247	-6,813,483	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-2,990,681	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-849,899	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-3,938,541	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-30,609,147	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-1,332	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117335	-2,856,000	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117384	-7,336,991	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117492	-148,758	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117492	-9,364,720	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117611	-309,062	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117611	-260,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117832	-487,500	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117832	-3,813,322	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117832	-576,301	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117832	-904,663	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117842	0	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117842	0	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117843	-138	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117843	-1,964	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117859	-319,669	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117859	-35,004	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117859	-101,833	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117859	-1,819,300	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117868	-5,827,260	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117957	-1,681,855	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117957	-415,975	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	DSTJG201260	-1,182,600	
HIGH YIELD - AME	HY DISTRESSED US	GMAT	-4,883,944	Total Governments & Agencies
HIGH YIELD - AME	HY LOANS US	SECT3299200	-5,638	Total Corp. Obligations & Spot
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002C07	-1,126,696	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CX5	-150,472	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CX5	-2,812,028	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CY3	-4,231,960	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CY3	-1,061,248	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CZ0	-5,343,667	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CZ0	-1,105,044	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CZ0	-2,954,985	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY YANKEE LATAM	07200CRP3	-2,702,216	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY YANKEE LATAM	07200CRP3	-253,625	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY YANKEE LATAM	07200CRP3	-2,338,750	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY YANKEE LATAM	07200CRP3	-3,813,696	Total Governments & Agencies
HIGH YIELD LATAM US	HY YANKEE LATAM	07200CRP3	-473,866	Total Governments & Agencies

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HIGH YIELD LATAM US	HY YANKEE LATAM	07200CRP3	-5,965,866	Total Governments & Agencies
HIGH YIELD LATAM US	HY YANKEE LATAM	07200CRP3	-1,110,100	Total Governments & Agencies
HIGH YIELD LATAM US	HY YANKEE LATAM	07200CRQ1	-141,735	Total Governments & Agencies
HIGH YIELD LATAM US	HY YANKEE LATAM	07200CRR9	-3,956,590	Total Governments & Agencies
HIGH YIELD LATAM US	HY YANKEE LATAM	07200CRT5	-14,068,101	Total Governments & Agencies
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-1,257,031	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-310,408	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-94,089	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-53,944	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-62,197	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	GMPD	-3,467,322	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	6AIN	-29,029,273	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	6AIN	-171,653,004	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	6AIN	-6,548,647	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	93111996	-3	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	93111996	-10,678,315	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	95120016	-13,452,700	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16K	-6,556,303	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16K	-74,301	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-5,458,598	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-35,184,778	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-20,266,652	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-8,104,695	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G1F0	-8,085	Total Corp. Obligations & Spot Commodities
MUNI DERIVATIVES	MUNIS DERIVATIVES	GMWJ	-34,142	CD's & Other Money Market
MUNI DERIVATIVES	MUNIS DERIVATIVES	GMWK	-178,710	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73411000	-3,013,051	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73411000	-2,720,549	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73411001	-3,785,731	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73411001	-28,617	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73411003	-328,563	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73414984	-814,584	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	93161888	-13,301	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	93161888	-5,172	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93115879	-1,127,974	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93161039	-246,744	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93161039	-76,453	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93161375	-139	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	95121733	-584,163	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	95121746	-614,360	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	95121713	-342,659	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	G1D9	-4,125,228	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	G1D9	-28,054,869	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	G1D9	-218,502,978	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93117607	-1,171	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161475	-21,099,982	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161475	-16,999,996	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161476	0	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161501	-4,280,000	Total Governments & Agencies

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MUNICIPAL BONDS	SHORT TERM	93161501	-6,758	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	73411007	-549,892	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	93160465	-30,959,141	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	93160465	-4,498,327	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95120001	-1,687,261	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95120001	-2,907,875	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95121648	-420,854	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95121681	-66,507	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G186	-9,235,586	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G186	-6,528,794	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G18Y	-2,393,999	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G18Y	-6,633,558	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAE2	-40,402,207	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAE2	-1,388	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAE3	-8,911	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH2	-443,123	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH3	-131,654,346	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH3	-104,034,997	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GMWE	0	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GMWE	-140	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS-AMERICAS	G1VB	-3,049,212	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMDX	-2,759,019	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMDX	-3,472,199	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMFV	-3,588,828	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMFV	-177,180	Total Governments & Agencies
REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	GAGR	-51,619,973	Total Governments & Agencies
SP AMERICAS-TRADING	ABS DERIVATIVES	93115872	-22,758,560	Total Corporate Stocks
SP AMERICAS-TRADING	ABS DERIVATIVES	GMJB	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G137	-375	Total Corp. Obligations & Spot Commodities
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G137	-43,808,406	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G137	-19,108,490	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1BV	-305	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1BV	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1LH	-96,465,274	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1LH	-16,635,428	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GA37	-30,716,911	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GA37	-7,138,605	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GAFM	-35,383,930	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GAFM	-2,798,041	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GAFM	-2,047,031	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMFR	-10,834,034	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMFR	-1,088,132	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMGM	-3,679,682	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMP1	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMP1	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G10M	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1LE	-5,872	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GA4G	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GAC8	0	Total Governments & Agencies

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SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GM9J	0	Total Governments & Agencies
SP AMERICAS-TRADING	HOUSE-RISK	G115	-9	Total Governments & Agencies
SP AMERICAS-TRADING	HOUSE-RISK	G18E	-179,982,206	Total Governments & Agencies
SP AMERICAS-TRADING	HOUSE-RISK	GM22	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	GME5	-14,942,379	Total Governments & Agencies
SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	GMK0	-22,727,583	Total Governments & Agencies
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	F1KJ	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	F1KJ	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	G1KF	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	G1KJ	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	GA93	-589,826,000	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	GAEA	-100,644,407	Total Governments & Agencies
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	GMVV	-13	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	WAEX	-75,235,001	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	41JS	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	G12G	-827,386	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G12G	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	G1FA	0	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GAEK	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GAES	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GAFB	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GAJB	-106,432,295	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GAJB	-1,084	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM4N	-140,676	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GM4N	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GM6N	-7,354,544	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM8N	-11,314,853	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM8N	-2,098,531	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GMBI	-1	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GMBI	-1	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GMBI	-1	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GMC1	0	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	WAB1	-60,175,267	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	WMP5	-2,453,220	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	WMPN	-59,356,612	Total Mortgages & Mortgage Backed
FID CORP-LOANS ASIA	HG FIRM RELATIONSHIP LOAN	FRLBK489080	-458,002	Total Corp. Obligations & Spot
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0710079X8	-27,968,928	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0710079X8	-27,436	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0710079X8	-8,532,521	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0710079X8	-31,380,599	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-28,928,519	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-3,684,481	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-1,565,505	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-758,309	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-8,380,154	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-20,850,541	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-1,502,398	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-39,263,117	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-417,917,694	Total Governments & Agencies

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GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-305,129,882	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GMYN	-34,954,873	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GMYN	-60,379,680	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	071003313	-1,095,989,531	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	071003313	-89,080,524	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004018	-346,603,882	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004042	-1,990,356,487	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004042	-194,158,865	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004075	-96,041,316	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004083	-430,651,100	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004125	-3,149,126,093	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004125	-23,086,069	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004125	-60,509,462	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009686	-94,598,746	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009686	-52,303,178	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-58,397,265	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-716	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-11,125,927	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-40,210,811	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-2,622	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009777	-81,171,378	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009777	-15,195,623	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	078008083	-285,367,772	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	077009793	-87,606,796	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	6193	-51,623,208	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	619A	-17,343,541	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	61G3	-10,073,055	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	6A13	-1,266,985	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	6A13	-5,126,688	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	071002QR3	-6,741,740	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	071002QR3	-3,533,333	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	0720043M4	-6,269,369	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	072008436	-2,737,521	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-9,886,721	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-2,320,655	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-149,748	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-514,867	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-326,572	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009364	-4,172,719	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009364	-5,207,874	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-2,020,299	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-2,737,521	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-2,653,125	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-94,559	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-13,404,460	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005279	-292	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005279	-1,333,677	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-307,134	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-1,093,038	Total Governments & Agencies

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HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-4,202,121	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-2,194,576	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-3,419,656	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076002963	-686	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG JAPAN	076002963	-429,792	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076002963	-10,416,156	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076007434	-8,666,879	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076009356	-1,010,150	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG JAPAN	076009356	-3,447,284	Total Corporate Stocks
HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP	0720060L4	-85,026	Total Corporate Stocks
HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP	0720060L4	-3,868,992	Total Corporate Stocks
HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP	0720060L4	-8,064,213	Total Governments & Agencies
HIGH YIELD - ASIA	HY FLOW	0770039V5	-31,711,652	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	0770039V5	-90,674	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	0770039V5	-5,478,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	0770039V5	-1,075,228	Total Governments & Agencies
HIGH YIELD - ASIA	HY FLOW	078007630	-11,441,792	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	078007630	-11,291,771	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	078007630	-414,208	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	078007630	-2,105,833	Total Corp. Obligations & Spot Commodities
REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	077009652	-26,660,589	Total Corp. Obligations & Spot Commodities
REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	KRW 286930	-84,726	Total Corp. Obligations & Spot
REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	PTG-T200200	-27,622	Total Corp. Obligations & Spot
REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	PTGAL219520	-36,030	Total Corp. Obligations & Spot
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	072002512	-3,558,707	Total Governments & Agencies
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	072002512	-2,826,408	Total Governments & Agencies
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	072002512	-10,099,486	Total Governments & Agencies
CDO - EUROPE	CDO CLO PRIMARY EUR	CDOL1219590	-31	Total Corp. Obligations & Spot
EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	0710025B1	-3,000,000	Total Corp. Obligations & Spot Commodities
EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	0740057Z6	-50,000	Total Corp. Obligations & Spot Commodities
FID CORP-LOANS EUROPE	HY LOAN HOLDS EUR	SYND 510620	0	Total Corp. Obligations & Spot
FX EEMEA	EMG LM EUROPE	0710015D9	-5,710,871	Total Governments & Agencies
FX EEMEA	EMG LM EUROPE	0710015D9	-13,409	Total Governments & Agencies
FX EEMEA	EMG LM EUROPE	0710015V9	-25,393	Total Corp. Obligations & Spot Commodities
FX EEMEA	EMG LM EUROPE	072003353	-90,979,869	Total Governments & Agencies
FX EUROPE	FX-OPTIONS EUROPE	072004PY4	-69,707	Total Corp. Obligations & Spot Commodities
FX EUROPE	FX-OPTIONS EUROPE	072004PY4	-2,136,303	Total Corp. Obligations & Spot Commodities
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	073001091	-2,960	Total Corp. Obligations & Spot Commodities
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	073001091	-165,667	Total Corp. Obligations & Spot Commodities
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	077005908	-6,434,725	Total Corporate Stocks
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	077005924	-31,003,953	Total Corporate Stocks
CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS	0710036D4	-66	Total Corporate Stocks
CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS	0710036D4	-2,549	Total Corporate Stocks
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-1,927	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-78,052,192	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-51,243	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-180,159	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-42,578,298	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-52,266,881	Total Governments & Agencies

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GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-2,953,182	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-20,059,251	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-26,158,788	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	072004F90	-3,159,448	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	072004F90	-11,775,307	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	072004F90	-9,690,501	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-4,329,430	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-10,342,885	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-70,887,497	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-161,089,611	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-4,080,200	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-20,007,364	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-59,646,075	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-41,793,965	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-604,839	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-3,601,810	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-2,552,771	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-254,353,978	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-42,060,062	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-108,727,076	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-121,319,056	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-69,520,868	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GM8C	-13,698,779	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GM8C	-411,281	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GM8C	-148,770,232	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-151,666,440	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-1,258,653	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-33,081,836	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-27,237,245	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-4,236,304	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-123,623,746	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-20,235,436	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-5,221,248	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-116,760	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-7,081,782	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-4,744,748	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-35,823,071	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-61,666	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-75,444,214	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-1,590,801	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-8,979,631	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-66,943,490	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-1,485,902	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-15,761,345	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-129,505	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-4,601,975	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-36,006,806	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-28,923,708	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-8,133,469	Total Governments & Agencies

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GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-22,626,973	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-48,711,118	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-67,552,234	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-73,851,728	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-72,275,873	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-59,878,002	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-123,812,342	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-6,423,586	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-8,050,258	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-177,022,572	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-26,079,066	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-7,265	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-10,865,477	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-84,907,972	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-722,333	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-21,463,621	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-176,522,924	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-130,202	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-73,917,114	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-8,613,845	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-2,738,650	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-10,701,593	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-57,735,690	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-55,707,137	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-46,119,472	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-2,119	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-1,418,806	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-156,538,376	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-71,815,994	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-86,762,289	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-226,721,703	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-74,746,313	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-540,365	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-163,322	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-157,067,048	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-114,027,855	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-15,065,120	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-110,823,586	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-3,297,377	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-73,870,145	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-1,133,191	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-81,746,651	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-13,059,563	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-14,530,212	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-157,145	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-3,844,370	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008242	-41,872,507	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008242	-44,401,299	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008242	-86,855,941	Total Governments & Agencies

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GOVERNMENTS EUROPE	EURO GOVTS	076008267	-1,680,451	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-28,465,842	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-14,688,112	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-174,534	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-5,429,690	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-8,683,311	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-8,671,653	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-1,630,875	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-3,108,996	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-5,364,062	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-5,261,789	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-3,880,765	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-4,466,607	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-793,885	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-3,858,672	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-1,587,213	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008275	-41,659,641	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-83,916,583	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-200,219,287	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-98,081,090	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-186,540	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-13,525,610	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-47,011,191	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-149,446,473	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	0720034S2	-2,565,744	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	0720034S2	-3,755,738	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	0720034S2	-693,540	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	073002669	-262,523,667	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	073002669	-288,823,364	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	073002669	-102,555,037	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	074001538	-113,939,772	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	074002320	-498,882,285	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	074002320	-272,208,796	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	076005396	-280,958,925	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	076005396	-129,594,681	Total Governments & Agencies
LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	074001488	-19,026,861	Total Governments & Agencies
LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	074008319	-42,070,791	Total Governments & Agencies
LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	074008319	-149,879,075	Total Governments & Agencies
RATES DERIVATIVES EUROPE	FUND DERIVATIVES	077005775	-8	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	074007352	-3,596	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071002W21	-38	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071005CD2	-338,379,628	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071005CD2	-18,299,389	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071005CD2	-23,705,041	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071005CD2	-109,364,872	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071005CD2	-6,536,449	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-513,890,702	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-32,249,809	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-36,576,773	Total Governments & Agencies

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RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-77,765,581	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-2,493,183,501	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-59,391,914	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-301,747,609	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-153,495,921	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-340,086,611	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-24,307,674	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-956,487,462	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-227,061,298	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-16,345,921	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	6A3W	-10,287,768	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS PROP	078001526	-24,307,674	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS PROP	6AMB	-294,527,834	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS PROP	6AMB	-14,345,894	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	071004FZ3	-65,921,784	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	071004FZ3	-192,080,678	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	071004FZ3	-144,149,280	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	072006ZQ5	-148,588	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	6AHB	-375,956,923	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	072008410	-1,454	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	SWAPS	072008410	-141,933,086	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	072008410	-10,983,588	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	072008410	-4,484,293	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	0730083V4	-1,851	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008038	-34,496,894	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008038	-108,445,978	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008038	-94,423,864	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008046	-598,343,965	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008046	-5,418,915	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008046	-115,706,371	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008046	-22,516,123	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	078001682	-32,727,256	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	078001682	-205,200,326	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000186	-542,527	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-33,310,941	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-13,700,875	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-1,413,843	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-12,432,199	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-365,868	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-17,002,492	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-4,715,085	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-6,049,278	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-7,926,234	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-3,370,260	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-61,026,174	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-7,513,499	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-4,512,023	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-2,247,538	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-560,099	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-6,300,703	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-21,571	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-5,156,025	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004089	-4,514,687	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004196	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004BM6	-278	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004BM6	-7,841,621	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004BM6	-556,812	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-14,164,160	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-5,747,038	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-4,346,883	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-866	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-6,459,139	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-11,890,695	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	072004D43	-261,650	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	072004D43	-355	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-2,986,005	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-424,508	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-598,042	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-99,818	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-280,101	Total Mortgages & Mortgage Backed
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097M9	-10,966,012	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097M9	-17,188,466	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097M9	-8,606,609	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097M9	-2,579,917	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-1,555,765	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-983,743	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-17,199	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097X5	-2,488,980	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097X5	-16,923,370	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097X5	-13,917,186	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-1,351,578	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-3,873,668	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-2,133,153	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-1,484,272	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-1,125,211	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-1,500,447	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-3,433,150	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-590,608	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-5,950,408	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-24,614,846	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-20,896,340	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-14,362,589	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-381,034	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720099P0	-8,540,744	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720099P0	-536,685	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720099P0	-2,063,442	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074002809	-1,626,943	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-30,255,681	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-9,674,308	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-21,382,911	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-9,034,297	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-20,236,609	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-4,080,450	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-7,080,307	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-7,972,863	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-3,328,087	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-17,033,029	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-859,939	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076004464	-10,000,000	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-30,450,717	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-7,693,329	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-3,644,134	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-55,255	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-32,122	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-14,559,105	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-17,321,786	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-1,433,287	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	077004885	-333,285	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	077004885	-7,268,146	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	077004885	-5,767,308	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-16,642,475	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-18,278,713	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-3,153,539	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012G8	-25,429	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	073001919	-1,733	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001937	-7,544,016	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-21,011,997	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-23,000,310	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-7,233,622	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-6,432,182	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-18,479,277	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-3,898,053	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-563,312	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-11,235,506	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-51,094	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-5,552,513	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-14,938,650	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-4,548,817	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-1,539,540	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-1,869,521	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-6,548,159	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-3,462,749	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-6,506,415	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-5,172,561	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-1,728,599	Total Governments & Agencies
HIGH YIELD - EUROPE	HY BONDS EUR	074007303	-2,362	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	074007303	-1,675,688	Total Mortgages & Mortgage Backed

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HIGH YIELD - EUROPE	HY BONDS EUR	076008606	-870	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	076008606	-2,215,704	Total Corporate Stocks
HIGH YIELD - EUROPE	HY DERIVATIVES	078002BY7	-2,616,562	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY DISTRESSED EUR	071002018	-3,164,073	Total Governments & Agencies
HIGH YIELD - EUROPE	HY LOANS SYND EUR	SYND 208390	-3,811	Total Corp. Obligations & Spot
HIGH YIELD - EUROPE	HY LOANS SYND EUR	SYND 219790	-22	Total Corp. Obligations & Spot
HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR	PLT 209970	-1,313	Total Corp. Obligations & Spot
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039D1	-45,377,627	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039D1	-1,038	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039D1	-4,762,125	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039F6	-2,838	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039F6	-3,779,164	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039F6	-5,140,386	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039F6	-981,362	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-201,253	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-165,440,144	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-276,468	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	0	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-141,298	Total Mortgages & Mortgage Backed
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039K5	-1,545,788	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018P2	-17,494,586	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	-604	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	-1,415,718	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	-158	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	-374,569	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY EMG NPLS EUR	NPL 465070	-917,289	Total Corp. Obligations & Spot
HIGH YIELD EEMEA	HY SECONDARY EEMEA	071002LX5	-1,403,451	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY SECONDARY EEMEA	071002LX5	-895,833	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY SECONDARY EEMEA	071002LX5	-169,733	Total Corporate Stocks
REAL ESTATE-EUROPE	CMBS-EUROPE	074001462	-18,462	Total Mortgages & Mortgage Backed
REAL ESTATE-EUROPE	CMBS-EUROPE	RMEZ 411190	-2	Total Mortgages & Mortgage Backed
REAL ESTATE-EUROPE	CMBS-EUROPE	RSNR 411190	-114,129	Total Mortgages & Mortgage Backed
REAL ESTATE-EUROPE	CMBS-EUROPE	RSNR 465180	-5,151,832	Total Mortgages & Mortgage Backed
REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE	071000392	-222,449	Total Corp. Obligations & Spot Commodities
REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE	071000400	-565	
REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE	RMEZ 217600	-87,086	Total Mortgages & Mortgage Backed
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	-2,734	Total Mortgages & Mortgage Backed
ASSET MGMT ADMIN AMERICAS	ASSET MGMT CORPORATE	93112590	-1	Total Governments & Agencies
ASSET MGMT ADMIN AMERICAS	ASSET MGMT CORPORATE	GABJ	0	Total Governments & Agencies
PAM AMERICAS	PAM MM	93115100	0	
DOMESTIC	NEW YORK	93117306	-10	Total Corporate Stocks
DOMESTIC	NEW YORK	93117306	-1	Total Governments & Agencies
DOMESTIC	PIM SAN FRANCISCO	93117525	-5,006	Total Governments & Agencies
LATIN AMERICA	PIM MIAMI	93117733	-14	Total Corp. Obligations & Spot Commodities
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93111402	-3	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93115588	-33,090	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93115588	-463	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93117120	-33	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93117120	-1	Total Corporate Stocks

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PIM PRE ALLOCATED EUROPE	PIM GLG PARTNERS	076004076	-328,205	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	PIM GLG PARTNERS	93115350	-147,588	
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93117075	-115	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93117075	-12	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93117075	-4	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93117075	-71	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93117075	-6	Total Corporate Stocks
CORP INVEST/OTHER AMERICAS	OTHER AMERICAS	93199301	0	Total Corporate Stocks
CORP INVEST/OTHER AMERICAS	OTHER AMERICAS	93199301	-8	Total Corporate Stocks
CORP INVEST/OTHER AMERICAS	TREASURY TRADES	C1HD	0	Total Corp. Obligations & Spot Commodities
STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	93115467	-188	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-14,356	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-318,698	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-28,479,595	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-469,564	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-32,550	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-821,196	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-8,731	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-22,350	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-48,017	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-9,679	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113277	-1,599,665	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113277	-1,110,571	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113278	-42,062,363	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113278	-6,666,740	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113279	-5,857,191	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113279	-4,110,384	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113279	-391,108	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113280	-25,772,982	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113280	-209,141	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-4,966,185	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-3,994,127	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-12,596,606	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-5,553,955	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113282	-4,816,777	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113282	-56,853,496	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113282	-127,598,928	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113283	-13,423,743	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113283	-1,341,853	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113283	-5,646,983	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113284	-13,205,381	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113284	-208,422	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113284	-2,681,603	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113285	-79,402,054	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-13,057	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-21,728	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-406,992	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-88,389	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-16,903,001	Total Corporate Stocks

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NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-14,531	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-1,277,954	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-90,359	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-127,208	Total Corporate Stocks & Options
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-514,696	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-465,212	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-5,662,820	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-14,244,820	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-305,792	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-927,437	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115784	-125,176,713	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115785	-22,153,354	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115785	-869,594	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115786	-33,772,330	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115786	-925,011	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116032	-10,444,571	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116033	-4,310,108	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116034	-5,867,582	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116034	-70,451	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116034	-203,225	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116035	-21,919,676	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-7,037,707	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-19,770,512	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-39,835,910	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-85,314	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-587,615	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-3,288	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-73,507	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-54,207	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-1,834,681	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-222,258	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-98,551,883	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-36,619	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-4,709,526	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-407,679	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-1,191,960	Total Corporate Stocks & Options
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117282	-52,107	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117282	-1,247,252	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117282	-162,639	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117282	-245,784	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117282	-159,931	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117283	-67,215	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117283	-1,127,543	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117283	-867,742	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117284	-5,435,979	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117284	-21,959,630	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117285	-229,111	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117285	-30,240	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-75,772	Total Corporate Stocks

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NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-2,129,857	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-2,539,333	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-50,633	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117511	-298,256	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117511	-2,329,973	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117511	-168,682	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117512	-13,761	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117512	-2,149,516	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117513	-1,416,634	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117513	-223,659	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117513	-9,058	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-33,272	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-667,890	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-376	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-45,992,994	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-1,227,816	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-160,018	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-42,768	Total Corporate Stocks & Options
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117544	-5,162,514	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117544	-8,667,010	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117545	-1,714,383	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117545	-576,707	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-7,081,961	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-16,412,537	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-475,442	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-757,705	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117547	-413,989	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117547	-6,912,922	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117547	-14,622,309	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117547	-221,100	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117547	-778,583	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117548	-1,359,624	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117548	-1,511,216	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-31,437,878	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-49,116,954	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-76,052,810	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-69,636,272	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117551	-8,277,598	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117551	-168,706,466	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117552	-3,262,590	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117552	-2,565,983	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-1,403	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-6,662	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-1,262,426	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-761,175	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-26,355	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117651	-2,096,109	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117651	-547,828	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117651	-16,101	Total Corporate Stocks

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NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117652	-1,656,185	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117652	-15,897,007	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117652	-384,904	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117653	-4,551,498	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117653	-32,386	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117653	-122,320	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117654	-19	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117655	-10,919	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117655	-4,867,172	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117655	-597,230	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117656	-2,823,590	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117656	-41,332,150	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117656	-10,143,292	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117656	-886,250	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117656	-817,471	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-470,354	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-2,792,513	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-319,793	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-772,926	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-264,789	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117658	-1,103,986	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117658	-1,160,719	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117659	-1,992,546	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117659	-3,201,039	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117909	-197,446	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117909	-363,314	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117911	-197,337	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117911	-17,458,608	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117911	-210,132	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117914	-4,710,692	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117914	-3,538,143	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117915	-157,988	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117915	-259,971	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117915	-3,317,446	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117915	-25,408	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117915	-259,446	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	93117870	-899,937	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-6,187,411	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-304,162	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-483,346	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-5,611,340	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-159,404,113	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-181,044	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-269,409	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-873,426	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-2,250	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-7,069,173	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-73,169	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-1,554,203	Total Corporate Stocks

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PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-386,873	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-150,836	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-350,992	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-14,185	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-940,818	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-480,938	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-19,351	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-33,840	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-89,802	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D63	-7,795	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D63	-84,027	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D63	-98,202	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D63	-461	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-10,454	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-112,939	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-132,015	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-619	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-45,850	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-494,623	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-578,258	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-2,716	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-19,088	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-205,962	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-240,721	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-1,130	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-4,256	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-45,875	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-53,567	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-253	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-73,311	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-791,217	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-968,602	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-4,344	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	076006402	-6,435,792	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	076006402	-2,420,094	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	076006402	-385	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	078005345	-353,471,171	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93117938	-2,339,979	
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93117938	-346,138	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920036	-8,828,600	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-27,304	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-1,813,799	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-4,519,141	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-1,775,191	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-1,854,514	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920232	-1	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920239	-1	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-5,708,782	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-30,590,263	Total Corporate Stocks

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PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-12,554,176	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-526,134	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-1,165,440	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95017501	-6,949,819	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-31,779,127	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-13,624,032	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-2,074,605	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-2,136,339	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121043	-10	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121654	-22,282,183	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-49,975	
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-87,128,177	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-2,711,198	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-21,158,714	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-188,132,465	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-157,186,499	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-414,875	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-15,253,323	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-13,783,409	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-10,888	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-937,657	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-617,839	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-489,178	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-172,754	
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-163,923	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-4,040,738	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-266,638	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-212,209,766	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-110,467	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-9,800,909	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-1,252,676	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-93,062	Total Corporate Stocks & Options
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-2,840,424	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-3,888,967	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-69,452	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-126,683	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-61,335	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-144,997	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-6,703,255	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-14,610,011	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-14,244,177	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-14,877,422	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121867	-131,436	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121867	-243,185	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121903	-35	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121903	-1	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121905	-9	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121905	-45,212	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121905	-274	Total Corporate Stocks

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PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121905	-1,627	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121929	-3	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121931	-1,638,937	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95126174	0	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-6,382	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-143,516	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-602,072	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-57,382	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-2,733	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-257,085	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-3,613	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-4,910	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-7,525,609	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-8,329,315	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-47,007	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-1,316,900	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-750,914	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-91,726	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-106,120	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-19,585,326	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-496,881	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-299,207	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	0	
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-13,608	Total Corp. Obligations & Spot Commodities
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-12,197,273	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-354,583	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-168,123	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-215,319	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-23,082,438	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-107,429,866	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-581,469	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-12,512	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-2,084,913	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-7,095,179	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-158,204	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-1,782	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-237,220	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730065M6	-18,142	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730065M6	-21,145	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730065M6	-1,609	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-95,434	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-415,070	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-3,966,121	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-14,596,272	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-3,389	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-14,850	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-23,399	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-1,262	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-3,761,103	Total Corporate Stocks

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STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-3,911,492	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-6,992	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-5,170	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-244,626	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-199,498	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-9,384	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-82,874	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-253,390	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002F56	-75,431	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002F56	-2,394	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002F56	-881	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002F56	-144,166	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002F56	-695,285	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002F56	-2,568	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002F56	-9,384	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002F56	-25,418	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002F56	-44,108	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002F56	-3,255	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002FN7	-235,658	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002FN7	-1,063,108	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002FN7	-42,095,204	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002FN7	-99,550,873	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	078002FN7	-302,290	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-1,246,497	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-47,662,305	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-56,022,076	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-18,240	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-11,085	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-3,598,160	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-333,153	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121553	-870,718	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121553	-191,226	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121554	-428,519	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121554	-2,017	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121554	-74,435	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-77,022	
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-1,381,229	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-253,316	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-894,987	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-8,760,367	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-126,304	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-88,168	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-1,883,885	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-28	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-139,326	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-1,259,987	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-23,852	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-83,649	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-239,533	Total Corporate Stocks

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STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-975,850	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-7,825	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-11,385	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-324,896	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121611	-11,596	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121611	-83,965	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-6,308,190	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-5,714,877	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-21,888	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-215,698	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121691	-27,807	
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121691	-164,059	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121691	-5,484,178	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121691	-57,295	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121692	-200,528	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-12,192,280	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-1,586,194	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-15,011,405	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-58,542,481	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-4,190	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-6,537	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-1,096,708	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-3,304,485	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-8,326	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-666,576	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-22,302	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-2,870,602	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-5,604	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-378,031	Total Corporate Stocks
CREDIT FINANCING AMERICAS	M/B CORPORATES	078000411	-85,053	Total Corp. Obligations & Spot Commodities
CREDIT FINANCING AMERICAS	M/B CORPORATES	93111326	-418,958	Total Corp. Obligations & Spot Commodities
CREDIT FINANCING AMERICAS	M/B CORPORATES	FIN4 233730	-324,704	Total Corp. Obligations & Spot
EMG AMERICAS	M/B EMG AMERICA	07200CP67	-1,102	Total Corp. Obligations & Spot Commodities
EMG AMERICAS	M/B EMG AMERICA	07200CP67	-1,039	Total Corp. Obligations & Spot Commodities
EMG AMERICAS	M/B EMG AMERICA	07200CP67	-12,650	Total Mortgages & Mortgage Backed
EMG AMERICAS	M/B EMG AMERICA	078006384	-316,888	Total Governments & Agencies
EMG AMERICAS	M/B EMG AMERICA	078006384	-3,888,069	Total Governments & Agencies
EMG AMERICAS	M/B EMG AMERICA	078006384	-13,369,366	Total Governments & Agencies
EMG AMERICAS	M/B EMG AMERICA	078006384	-6,744,648	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G12D	-4,963,697	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G12D	-180,486,392	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G155	-169,758,425	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G155	-60,380,768	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G155	-25,100,950	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1BI	-50,486,094	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1E0	-64,491	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1ML	-9,933,077	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SA	-205,545	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GAE0	-192,000,017	Total Governments & Agencies

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LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GAVG	-104,638	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GAVG	-1,155,695	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM97	-232,406	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM97	-27,738,189	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM97	-16,543,394	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM99	-333,981,527	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM99	-196,270,913	Total Governments & Agencies
FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS	GAAP	-102,388,597	Total Corp. Obligations & Spot Commodities
STRUCTURED TRANS AMER	STRUCTURED TRANS AMER	076000835	-1	Total Corp. Obligations & Spot Commodities
NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA	0730000R3	-50,246	Total Corporate Stocks
NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA	0730000R3	-464	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	0710000Q7	-198,884	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071000NF6	-2,740,313	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071000NF6	-1,000,185	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071000NF6	-181,905	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	0710022D0	-5,338,738	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	0710022D0	-6,790,358	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071002D48	-2,177,826	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071002D48	-567,452	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071002D48	-473,605	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071008Z90	-12,169,429	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-14,312,104	Total Corp. Obligations & Spot Commodities
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-14,129,655	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-29,938,129	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-38,564,511	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-1,425,454	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BL7	-328,363,826	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BL7	-44,673,773	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BS2	-54,441,589	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004GN8	-4,593,358	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004M68	-4,050,075	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004PR9	-18,614,592	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-952,833	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-52,615,571	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-210,424,524	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-2,934,262	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000705	-920,689	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073001760	-135,432,159	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	0770039Z6	-1,821,776	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	95017514	-80,629	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	95017514	-4,688,440	Total Derivatives & Other Contr.
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000ML4	-8,411,135	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000ML4	-666,842	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000ML4	-3,337	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000MV2	-22,017,953	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000MV2	-15,234,724	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000MV2	-1,457,947	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710021W9	-108,118	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710021Z2	-657,306	Total Corporate Stocks

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STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710021Z2	-8,222,028	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002SF7	-150,488	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002SF7	-800,315	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002SF7	-3,631,093	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002TL3	-27,312	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002VV8	-96,707	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002VV8	-4,119,292	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002VV8	-358,498	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710066C9	-1,090	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-4,107	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-18,066,494	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-1,290,248	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-261,375	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-219,601	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079Y6	-1,109,828	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079Y6	-21,236,850	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079Y6	-14,627,964	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079Y6	-1,081,067	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079Y6	-2,668,547	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092C7	-9,593,361	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092C7	-5,101,179	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092Y9	-11,454,403	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092Y9	-20,544,741	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092Y9	-8,476,926	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093G7	-1,352,698	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093G7	-638,497	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093G7	-2,330,712	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093J1	-8,097,637	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093J1	-12,247,169	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093J1	-3,498,090	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093K8	-2,110,779	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093K8	-5,904,172	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093K8	-22,743,306	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093L6	-24,055	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093L6	-61,911	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093P7	-137,192	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093P7	-587,843	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093P7	-269,126	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009476	-195,544	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009476	-152,058	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009476	-147,619	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094C5	-8,186,371	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094C5	-8,766,087	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094C5	-1,309,560	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094P6	-1,273,530	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094P6	-989,600	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094P6	-1,917,160	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094Q4	-512,553	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094Q4	-1,841,770	Total Corporate Stocks

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STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094Q4	-1,067,977	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094R2	-14,592,353	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094R2	-28,226,343	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094R2	-10,380,940	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095J9	-7,713	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095J9	-9,891	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095J9	-14,157	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096B5	-363,305	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096B5	-494,616	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096L3	-1,698,107	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096L3	-2,806,235	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096L3	-2,157,550	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096N9	-8,955,393	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096N9	-21,388,087	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096N9	-16,867,708	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009773	-2,207,022	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009773	-2,793,112	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009773	-642,208	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009781	-26,751,626	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009781	-15,539,029	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009781	-18,764	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710097D0	-61,391	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710097D0	-255,403	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710097D0	-48,033	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0720041V6	-150,839	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0720041V6	-6,241,049	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0720041V6	-520,697	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000L6	-1,819,787	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000L6	-2,065,554	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000L6	-697,238	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000M4	-1,108,305	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000M4	-2,558,900	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000M4	-2,314,054	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000N2	-26,827,057	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000N2	-45,111,841	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000N2	-31,597,798	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000S1	-40,612	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000S1	-73,660	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000S1	-17,734	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000T9	-700,085	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000T9	-1,293,022	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000T9	-305,474	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000V4	-181,602	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000V4	-337,776	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000V4	-79,547	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000W2	-435,565	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000W2	-809,740	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000W2	-191,041	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	076000488	-17,456,694	Total Corporate Stocks

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STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	076000488	-45,064,378	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	076000488	-30,551,316	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-1,155,973	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-36,652	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-3,142	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-15,448,149	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-1,605,174	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-265,600	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-218,838	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-413,547	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-6,589,895	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-1,317,941	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-39,466	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-8,696	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-17,597	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-161,740	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-2,709	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-17,910	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-5,268	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-950,595	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-603,165	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-49,478	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-4,536	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-619,367	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-340,350	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-48,523	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-7,043	Total Corporate Stocks
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	071006076	-2,585,229	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	071006076	-1,171,994	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000266	-12,117,964	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000274	-2,931,310	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000274	-462,363	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000274	-843,718	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000282	-40,014,771	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000282	-1,291,272	Total Governments & Agencies
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	0710025J4	-2,489,611	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	0710025J4	-4,912,535	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	0710025J4	-2,059,446	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	0710025J4	-1,237,529	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	0710025K1	-4,730,228	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	0710025K1	-1,456,046	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	0710025K1	-10,443,777	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071002NG0	-10,264,612	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071002NG0	-235,322	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071005CS9	-1,581,474	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071005CS9	-197,660	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071005CS9	-833,417	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071005FV9	-25,221,471	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071005FV9	-749,958	Total Corporate Stocks

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NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071005FV9	-6,173,867	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-15,120,411	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-2,263,493	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-622,132	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-1,677,309	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-83,566	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-40,779,220	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-85,857	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-1,995,135	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-58,433,131	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-79,796,904	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-52,246,746	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-1,730,669	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-1,145,226	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-1,091,233	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-574,080,325	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-32,293,315	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-50,630,697	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-10,256,012	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-931,796	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-577,892	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-486,358,556	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-204,206,349	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-156,787,790	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-601,042	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-5,412,803	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-132	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	078005774	-5	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	071005805	-1,436	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	078000858	-3,693,794	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	078000858	-227,162	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	078000858	-50	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	079000535	-9,795	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	071002ZT9	-5,329,596	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	0710049X5	-1	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	0710049Y3	-30	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001605	-9,507,860	Total Corp. Obligations & Spot Commodities
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001605	-1,088,165,368	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001605	-35,538,813	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001605	-1,315,546	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001605	-1,817,101	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007453	-13,679,540	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007461	-2,035,493	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-4,058,078	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-437,716,596	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-2,364,040	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-15,631,606	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008360	-38	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008816	-75,740,428	Total Corporate Stocks

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YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008865	-191,754,592	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008899	-152,010,098	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-48,224,073	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-12,325,723	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-17,104,292	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-8,798,079	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-50,655,731	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-4,276,149,101	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-197,758,897	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-51,910,353	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-19,196,197	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-18,974,914	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008923	-1,550,402	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	0760063H6	-9,312,586	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077002814	-276,884,554	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077002905	-62	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077005973	-11,818,920	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077008878	-9,733,511	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077008894	-193,240,918	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077008894	-105,268,059	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-1,320,079	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-601,105	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-775,203	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-1,781,693	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-13,288,019	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-6,886,585	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000322	-26,141,062	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710019Q6	-773,626	
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710021F6	-1,515,864	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710021F6	-419,969	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710021F6	-47,012	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-197,316	
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-5,500,158	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-14,616,524	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-3,928,079	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-322,517	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-225,211	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710028G7	-1,332,223	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710028G7	-1,072,354	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710028G7	-323,807	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-272,850	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-63,266	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-7,907,084	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-9,572,227	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-3,954,698	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-384,251	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-93,539	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-31,806	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-60,126	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-33,427	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-1,117,611	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-2,728,343	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-3,544,690	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-52,329	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-110,396	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-100,445	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-105,657	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002JS9	-1,662,108	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002JS9	-1,293,581	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002JS9	-388,649	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002JS9	-57,003	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002K81	-664,843	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002K81	-517,436	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002K81	-155,460	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002K81	-22,801	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N21	-708,955	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N21	-481,451	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N21	-47,744	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N21	-58,511	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N62	-235,248	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N62	-165,151	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N62	-38,147	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002NR6	-443,229	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002NR6	-344,956	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002NR6	-103,640	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002NR6	-15,201	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002R68	-373,132	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002R68	-262,920	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002R68	-63,948	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-111,322	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-25,807	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-3,225,136	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-3,903,879	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-1,613,114	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-156,731	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-38,154	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-1,227,769	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-1,062,242	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-216,407	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-195,291	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-5,985	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-66,486	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-2,459,225	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-5,347,255	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-1,329,132	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-179,173	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-149,642	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-34,694	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-4,335,951	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-5,249,478	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-2,168,732	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-210,715	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-51,296	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-1,409,899	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-3,629,724	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-960,465	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-1,122,125	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-134,614,178	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-192,452,865	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-116,442,490	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-1,287,516	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-6,204,300	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-523,514	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-2,351,198	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-1,491,654	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047H2	-9,610,781	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047H2	-353,105	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047T6	-15,284,199	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047T6	-6,915,109	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047T6	-233,170	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710049T4	-10,647,164	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710049T4	-1,241,207	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710049T4	-8,686,308	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-111,727	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-283,017	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-64,615	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-82,084	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-9,638	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071005BF8	-1,489,165	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071005FJ6	-134,184	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071005FJ6	-230,826	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071005FL1	-158,999,821	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071005FL1	-92,117,052	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071005FL1	-32,102,153	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071005FL1	-123,507	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096D1	-169,143	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096D1	-315,174	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096D1	-78,404	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096W9	-125,158	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096W9	-236,589	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096W9	-58,331	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-615,873	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-4,669,911	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-345,497	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-212,491	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720039M0	-19,529,970	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720039M0	-4,958,130	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-2,970,371	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-1,474,597	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-31,624	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-32,530	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-8,128,018	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-1,350,095	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-1,757,402	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-1,094,621	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-2,543	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-2,609,267	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-264,150	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-752,614	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040K1	-793,006	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040K1	-1,426,147	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040K1	-1,645,496	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040L9	-1,904,708	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040L9	-125,409	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-40,156	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-1,946,788	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-1,471,940	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-1,109,369	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-4,810	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-24,832,690	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-31,825,380	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-1,841,137	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-133,004	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-26,820	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720043D4	-866,922	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720043D4	-86,440	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004B03	-503,747	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004B03	-303,701	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004B03	-503,692	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-655,232	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-151,924	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-18,987,352	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-22,985,660	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-9,496,769	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-922,717	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-224,622	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004DB7	-3,229,656	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-19,624	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-815,194	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-560,726	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-370,567	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-28,999	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-31,636	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-5,703	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004GW8	-78,313	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004GY4	-43	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004K94	-2,432,195	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004K94	-650,393	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004K94	-388,190	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004LN2	0	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-14,631,110	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-29,456,355	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-4,186,140	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-1,987,440	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-2,255,114	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-514,304	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-70,934	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-23,937,530	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-76,355,376	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-7,110,362	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-389,737	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-780,552	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-3,219	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-4,435,463	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-383,161	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-4,559,953	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-3,844,027	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-16,722,752	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004RB2	-11,617,164	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004RB2	-3,211,739	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004RB2	-13,002,380	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004S21	-51,914,067	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004S21	-14,350,694	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-60,736	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-14,083	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-1,760,064	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-2,130,380	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-880,235	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-85,530	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-20,820	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-1,048,143	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-243,001	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-30,371,630	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-36,767,252	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-15,190,348	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-1,475,945	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-359,299	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004T53	-381,378	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004T53	-620,667	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004T53	-234,420	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004T61	-142,303	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004T61	-231,623	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004T61	-87,432	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TH7	-4,581,836	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TH7	-1,161,304	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TH7	-1,318,692	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TJ3	-1,908,778	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TJ3	-2,462,571	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TJ3	-818,610	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-7,002,527	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-6,552,536	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-1,610,609	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-978,182	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004V35	-104,772	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004V35	-132,595	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004VG6	-1,330,638	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004VG6	-2,165,655	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004VG6	-817,888	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004VH4	-2,559,051	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004VH4	-4,164,955	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004VH4	-1,572,967	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004X41	-14,572,228	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004X41	-10,437,972	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004X41	-1,518,768	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004X41	-34,954	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720099N5	-2,982,730	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720099N5	-15,920	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000473	-545,042	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073001117	-5,005,864	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073001737	-19,058,372	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073001737	-1,960,991	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073001737	-9,665,854	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073002214	-151,264	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073002214	-41,856	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073002214	-148,112	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	076007764	-28,800,146	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	076007764	-11,443,356	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	076007764	-1,648,569	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-176,844	
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-33,533,956	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-42,563,222	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-16,318,949	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-86,217	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-190,538	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005296	0	Total Corporate Stocks
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	074001124	-1,450,426	Total Corp. Obligations & Spot Commodities
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	078006376	-8,915,214	Total Corp. Obligations & Spot Commodities
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	078006376	-3,527,368	Total Corp. Obligations & Spot Commodities
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	078006376	-1,513,459	Total Governments & Agencies
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	071004683	0	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	071005C91	-45,050,680	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	071005C91	-29,898,379	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	072004XV1	-10,279,953	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000746	-4,509,864	Total Governments & Agencies

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LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000746	-6,615,400	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000746	-3,178,264	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-6,738,139	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-4,835,601	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-10,885	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-3,406,396	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-6,694	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001066	-6,378,235	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001066	-2,992,498	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001066	-7,451,142	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001066	-963,302	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-122,426	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-18,952,288	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-340,845	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-14,357,037	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-3,516,732	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-3,236,630	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-63,002	Total Governments & Agencies
STRUCTURED TRANS EUR	YE PROJECTS	077009124	-188,441,129	Total Corp. Obligations & Spot Commodities

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GAAP Asset Class 2 Name	GAAP Asset Class 3 Name	Asset Category 1	Asset Category 2	Asset Category 3
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	OTHER	C1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	EQUITIES U.S.	EQUITY	CONV. PREFERRED STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB-	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BB	C1

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US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB-	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CONV. PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2

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US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB-	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB-	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	BR
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
		UNASSIGNED	UNASSIGNED	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E3
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	FUND UNITS	MUTUAL FUND	UF
Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	C2
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	PARTNERSHIP INTEREST	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	RESTRICT STOCK	UF
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Derivatives	LISTED OPTIONS	OPTIONS	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Derivatives	LISTED OPTIONS	OPTIONS	LISTED INDEX(BROAD BASED)	UF
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Derivatives	LISTED OPTIONS	OPTIONS	LISTED EQUITY	UF
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	US
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2

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Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
		EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	PARTNERSHIP INTEREST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	AAA	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	A	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	A	C2

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	AN
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	A	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	E3
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

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US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	PARTNERSHIP INTEREST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Derivatives	LISTED OPTIONS	OPTIONS	LISTED EQUITY	UF
Derivatives	LISTED OPTIONS	OPTIONS	OTHER	
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		OTHERS	MONEY ONLY	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ASIA - NON G7	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ASIA - NON G7	E3
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ASIA - NON G7	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3

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LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER		C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	AAA	C1
Equities-US	EQUITIES U.S.	EQUITY	CONV. PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	AAAMJ	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBMJ	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBB+	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBMJ	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
		UNASSIGNED	UNASSIGNED	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		UNASSIGNED	UNASSIGNED	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	GB
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		UNASSIGNED	UNASSIGNED	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3

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LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

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LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2

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LBEX-DOCID 3439086

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	FUND UNITS	SR ASSET BACKED NOTES	
Derivatives	EQUITY WARRANTS	EQUITY	WARRANTS	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Derivatives	LISTED OPTIONS	OPTIONS	LISTED EQUITY	UF
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	UNITS	CORP BOND FUND	E3
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3

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Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G2
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	OTHERS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	STRIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	STRIPS	OTHERS
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	ZERO COUPON	FHLMC
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	TVA
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	AMJ	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
TBA	TBA	TBA	TBA	TBA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	GNMA	FIXED
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FHLMC
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	GNMA	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	GNMA	FIXED
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	GNMA	FIXED
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	GNMA	FIXED
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	STRIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	CANADIAN	BONDS/NOTES	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	DISCOUNTS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	BBB

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	BBMM
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	BBB+	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	BBB
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BBB	C1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AMJ	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	BBB
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB-	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB+	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	A-	G2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	OTHERS	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	OTHERS	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NO RATING	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BBB	G2

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BMJ	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BBB	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BBB-	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB+MJ	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB-	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B-	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB	G2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BB	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	B-	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BMJ	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BB	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	B+	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS		G2

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BMJ	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BMJ	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	G7 - NON US	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB-	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BMJ	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2

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LEHMAN BROTHERS HOLDINGS INC.

US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	B-
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	B
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	BMM
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	B-
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	BB
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	BBMM
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	BBB
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	CA
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	OTHER	C2

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		DEPOSITS	CORPORATE LOANS	REVOLVER/STANDARD
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	OTHMJ	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2

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Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB+	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	
CDs & Other Money Market Instruments	MONEY MARKET U.S.	MONEY MARKETS	NO RATING	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	SAVERS	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1

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Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	C1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	BBB	BBB
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	IO'S
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AA	AA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	NO RATING	
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	AAAMM
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	NO RATING	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	AAA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGENCIES	FHLMC
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGENCIES	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGENCIES	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA

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US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FHLMC
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	IO'S
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAAMJ
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	IO'S	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	BBB	BBBMJ
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	NO RATING	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	NO RATING	
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	NO RATING	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN	RESIDENTIALS	TRIPARTY INELIGIBLE
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN	OTHER	TRIPARTY INELIGIBLE
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC ARM	FNMA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AA	AAMJ
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAAMM
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAAMJ
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAAMJ
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	NO RATING	
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN	RESIDENTIALS	TRIPARTY INELIGIBLE
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN	RESIDENTIALS	TRIPARTY INELIGIBLE
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN	RESIDENTIALS	TRIPARTY INELIGIBLE
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	

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US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS		G2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2

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Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB+	G2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	JP
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS	BBB+	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS	NR	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB+MJ	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	NON G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAAMJ	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	C2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	COUPON	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	EUROPE - NON G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAAMJ	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	COUPON	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BBB+	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A2	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NL	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A2	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NL	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	G7 - NON US	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	G7 - JP
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	G7 - JP
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	G7 - NON US	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	G7 - NON US	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AMJ	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+MJ	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAAMJ	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	G7 - NON US	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	BBB
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB-	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTH	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BMJ	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTH	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-MJ	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTH	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C2

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBMJ	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BMJ	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	B-	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB-	C1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTH	C1
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C1
Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	GB
		OTHER		
Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	OTHER	UF
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

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Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	C2
		UNASSIGNED	UNASSIGNED	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	RESTRICT STOCK	UF
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	PARTNERSHIP INTEREST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	PARTNERSHIP INTEREST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	PARTNERSHIP INTEREST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	PARTNERSHIP INTEREST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	PARTNERSHIP INTEREST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	PARTNERSHIP INTEREST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

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LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

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LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	PARTNERSHIP INTEREST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

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LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

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LBEX-DOCID 3439086

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	PARTNERSHIP INTEREST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS	BBB+	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS	NR	G2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1

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US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	AU
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBB	C1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ASIA - NON G7	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Derivatives	EQUITY WARRANTS	EQUITY	WARRANTS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ASIA - NON G7	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	C2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	AMJ	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	C2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
		UNASSIGNED	UNASSIGNED	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		UNASSIGNED	UNASSIGNED	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		UNASSIGNED	UNASSIGNED	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	COUPON	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NL	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	G7 - NON US	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	HK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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BS Group - Adj Listing by Acct (Cross System) - 30 Nov 2007

Adj Comment		Source System	Business Date	DBS Entity	DBS Entity Name	Cost Centre	Region
		ITS	30-Nov-07				SUM AMERICAS
		ITS	30-Nov-07				SUM EUROPE
		ITS	30-Nov-07				SUM EUROPE
		ITS	30-Nov-07				SUM EUROPE
		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	22373	SUM AMERICAS
		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	22373	SUM AMERICAS
		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	22373	SUM AMERICAS
		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	24565	SUM EUROPE
		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	24565	SUM EUROPE
		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	24565	SUM EUROPE
		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
		ITS	30-Nov-07	0187	LB COMMERCIAL CORP. ASIA LIMITED	48784	SUM AMERICAS
Adjust for incorrect market value		ITS	30-Nov-07	0C15	LB MARITIM INVESTOR GMBH	21786	SUM AMERICAS
Up / down across fail and el.		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
Up / down across fails and el		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
Adjs Invalid Fail		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	24035	SUM EUROPE
Adjs Invalid Fail		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Adjs Invalid Fail		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	42705	SUM EUROPE
Adjs Invalid Fail		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	49865	SUM EUROPE
Adjs Invalid Fail		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	49872	SUM EUROPE
Adjs Invalid Fail		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	49873	SUM EUROPE
Adjs Invalid Fail		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	49876	SUM EUROPE
Adjs Invalid Fail		ITS	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	56194	SUM EUROPE
Adjs Invalid Fail.		ITS	30-Nov-07	0061	LEHMAN BROTHERS FINANCE S.A.	48852	SUM EUROPE
Adjust for missing trade		ITS	30-Nov-07	0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	25171	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	25171	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	52023	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper		ITS	30-Nov-07	0000	LEHMAN BROTHERS INC.	52023	SUM EUROPE

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LEHMAN BROTHERS HOLDINGS INC.

Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	52023	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	47583	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	51162	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20193	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20193	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20193	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20193	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	29084	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	29084	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	29084	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	29084	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	29084	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46143	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46148	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46148	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46155	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46155	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46161	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46161	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46161	SUM EUROPE

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LEHMAN BROTHERS HOLDINGS INC.

Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46165	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46165	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46177	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46181	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46181	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47463	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47463	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47468	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47474	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47474	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47572	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47572	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47574	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47574	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47574	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47980	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47980	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48596	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48596	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48599	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48599	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48599	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48599	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	50002	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	50002	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	50002	SUM EUROPE

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Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51373	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51392	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51392	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51392	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51404	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51404	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51404	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51404	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51404	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	25988	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	25988	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 015C	LEHMAN BROTHERS SECURITIES NV	51402	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 015C	LEHMAN BROTHERS SECURITIES NV	51402	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22052	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22644	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22900	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	23724	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26320	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26819	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26896	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29443	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40303	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40303	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE

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Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40399	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40399	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46179	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49818	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46472	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	48784	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	48784	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	48784	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	26278	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0928	LB FINANCE NETHERLANDS ANTILLES BRA	50035	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C06	LB1 LIMITED	46324	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C07	LB2 LIMITED	46325	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21568	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49026	SUM ASIA
BRWSRR-FV1-30NOV2007	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
BRWSRR-FV1-GB Regionalise to Asia - TPB	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
BRWSRR-FV1-GB Regionalise to Asia - TPB	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE

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CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24037	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24037	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24371	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	48007	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CASHBORROWS ALLOCN_30NOV2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CDO FAS140 Gross Up	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	40310	SUM EUROPE
CDO Regionalisation	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
CDO Regionalisation	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
CDO Regionalisation	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
CFD Reallocation from TPB to Synthetic Financing	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CMC listed options QUEST RISK Vol	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
CMC listed options QUEST RISK Vol	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Cash Borrows TPB - re-allocation of CFD Borrows to	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Cash Borrows TPB - regionalisation to Amer	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Cash Borrows TPB - regionalisation to Amer	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Cash Borrows TPB - regionalisation to Asia	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Cash Borrows TPB - regionalisation to Asia	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 105 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS

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Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24105	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	27740	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46115	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46121	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46123	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46148	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46148	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46148	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46161	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46161	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46165	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46171	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46177	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46190	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46933	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46948	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47450	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47452	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47470	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47477	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47477	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47480	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47572	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47574	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47574	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47574	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47980	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47980	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48593	SUM EUROPE

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LEHMAN BROTHERS HOLDINGS INC.

Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48596	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48596	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48844	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48844	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48996	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48996	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48996	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	49304	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51373	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24035	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24035	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24035	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24035	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24371	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE

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LEHMAN BROTHERS HOLDINGS INC.

Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24893	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	25658	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	25980	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26071

Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE

Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE

Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE

Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43920	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43920	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46109	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46109	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46118	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46118	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46156	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46162	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46169	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46169	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46172	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46175	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46175	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46179	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46235	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46236	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46994	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47451	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47478	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47482	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47493	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47571	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47573	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47622	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47622	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47982	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	48595	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	48623	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	48849	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	48849	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	48997	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	48997	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49025	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE

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Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49300	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49300	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49865	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49866	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49867	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49868	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49869	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49871	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49875	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49876	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49877	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49878	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51411	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51411	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	48202	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	70065	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	70065	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	21100	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	21108	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA

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LEHMAN BROTHERS HOLDINGS INC.

Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25422	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25499	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27463	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	42274	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	42315	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	42315	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	49901	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	49948	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	49952	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	49953	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	49954	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	49954	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	49954	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	49954	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	56019	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	56019	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	56019	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	56019	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	72064	SUM ASIA
Equities ITS Repo 108 Benefit - Longs	ITS	30-Nov-07 0928	LB FINANCE NETHERLANDS ANTILLES BRA	46147	SUM EUROPE
FAS 140 (SP) Gross Up - NL2X	ITS	30-Nov-07 0477	STORM FUNDING LTD	25037	SUM EUROPE
FAS 140 CRE Palazzo Gross up	ITS	30-Nov-07 0493	MABLE	22348	SUM EUROPE
FAS 140 Gross Up (SP) - ES 0705	ITS	30-Nov-07 0477	STORM FUNDING LTD	25037	SUM EUROPE
FAS 140 Gross Up - NL2X	ITS	30-Nov-07 0477	STORM FUNDING LTD	25037	SUM EUROPE
FIN 46 CRE Adjust down Atrium and Reamur	ITS	30-Nov-07 0493	MABLE	22348	SUM EUROPE
FIN 46 CRE Adjust out M Harb	ITS	30-Nov-07 0493	MABLE	22348	SUM EUROPE
FIN 46 CRE Adjust up Panasar	ITS	30-Nov-07 0493	MABLE	22348	SUM EUROPE
FIN 46 CRE Battersea 3rd Pty Equity	ITS	30-Nov-07 00U4	LB UK RE HOLDINGS LIMITED	20071	SUM EUROPE
FIN 46 CRE Boultbee Sikupili 3rd Pty	ITS	30-Nov-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
FIN 46 CRE CDF Atemi and LBREP (3rd Party)	ITS	30-Nov-07 00U4	LB UK RE HOLDINGS LIMITED	20071	SUM EUROPE
FIN 46 CRE CDF Bridge Eq syndiated to GE (3rd Part	ITS	30-Nov-07 00U4	LB UK RE HOLDINGS LIMITED	20071	SUM EUROPE
FIN 46 CRE Chiswick 3rd Pty Equity	ITS	30-Nov-07 00U4	LB UK RE HOLDINGS LIMITED	20071	SUM EUROPE
FIN 46 CRE Chiswick 3rd Pty Equity	ITS	30-Nov-07 00U4	LB UK RE HOLDINGS LIMITED	20071	SUM EUROPE
FIN 46 CRE Gross Ups	ITS	30-Nov-07 0493	MABLE	22348	SUM EUROPE
FIN 46 CRE Landmark 3rd Party Equity	ITS	30-Nov-07 00U4	LB UK RE HOLDINGS LIMITED	20071	SUM EUROPE
FIN 46 CRE P GOLF	ITS	30-Nov-07 0493	MABLE	22348	SUM EUROPE
FIN 46 CRE Torneo 3rd Party Equity	ITS	30-Nov-07 00U4	LB UK RE HOLDINGS LIMITED	20071	SUM EUROPE
FIN 46 GROSS UP - BAWAG - MGT Code 53065	ITS	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	53065	SUM EUROPE
FIN 46 Gross Up - ES 0705	ITS	30-Nov-07 0477	STORM FUNDING LTD	25037	SUM EUROPE
FIN 46 Gross Up - ES 0705	ITS	30-Nov-07 0477	STORM FUNDING LTD	25037	SUM EUROPE
FIN 46 Gross Up - NL2X	ITS	30-Nov-07 0477	STORM FUNDING LTD	25037	SUM EUROPE
FIN 46 Gross Up - NL2X	ITS	30-Nov-07 0477	STORM FUNDING LTD	25037	SUM EUROPE
FIN 46 Gross Up LMC	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	46570	SUM EUROPE
FIN 46 Gross Up LMC	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	46570	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	24540	SUM ASIA

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FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	26160	SUM AMERICAS
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	42792	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46119	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46181	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46948	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47452	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47480	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48852	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22497	SUM AMERICAS
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	23509	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	23585	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24893	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	25431	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	25656	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	25657	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	25658	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27173	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27583	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27726	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27938	SUM AMERICAS
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29548	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40131	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	42532	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43093	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43094	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43095	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46109	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	48007	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49014	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49015	SUM EUROPE

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FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49025	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49026	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49875	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51411	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51418	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	51421	SUM EUROPE
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	22374	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27214	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FIN41&-FV1- GROSS_UP_30Nov2007	ITS	30-Nov-07 0A80	LB OTC DERIVATIVES INC	51370	SUM AMERICAS
Forward Settlement Date Treasuries	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
Future Margin House 12020 12050	ITS	30-Nov-07 00U4	LB UK RE HOLDINGS LIMITED	45058	SUM EUROPE
GEDS OTC's	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26285	SUM EUROPE
GEDS OTC's	ITS	30-Nov-07 0928	LB FINANCE NETHERLANDS ANTILLES BRA	43384	SUM EUROPE
INVADJ REVERSE INCORRECT GROSS ALLOC	ITS	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	25028	SUM ASIA
INVADJ-FV2-SG Videocon AssetSwap position	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46784	SUM ASIA
ITS Financing Account under EMG Americas (M/B Cana	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	22718	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	40822	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE

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JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
Kinetix Adjustment	ITS	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26213	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26213	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	40267	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	40267	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	49099	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	49099	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	51050	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	51050	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22538	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22538	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24293	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24514	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24514	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	45591	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	45591	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47690	SUM EUROPE
LBIE Derivative MTM	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47690	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	40380	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	41977	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	41977	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43842	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	46705	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	50038	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	51032	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	51032	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49818	SUM EUROPE
Listed Opn EUREX netdown RISK Vol	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Listed Opn EUREX netdown RISK Vol	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE

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Listed Opn LIFFE netdown RISK Vol	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Listed Opn LIFFE netdown RISK Vol	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Listed Opn SAF netdown RISK Vol	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Listed Opn SAF netdown RISK Vol	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
REP105-FV1	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	46570	SUM EUROPE
REP105-FV1	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	28466	SUM EUROPE
REP105-FV1	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	28466	SUM EUROPE
REP105-FV1	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	28723	SUM EUROPE
REP105-FV1	ITS	30-Nov-07 0477	STORM FUNDING LTD	25037	SUM EUROPE
REP105-FV1	ITS	30-Nov-07 0477	STORM FUNDING LTD	50178	SUM EUROPE
REPO 108 Reallocation from TPB to Synthetic Financ	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
RESERVES	ITS	30-Nov-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	ITS	30-Nov-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	ITS	30-Nov-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	ITS	30-Nov-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	30-Nov-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	30-Nov-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
RESERVES	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
RESERVES	ITS	30-Nov-07 01H5	MYRA SARL	49484	SUM EUROPE
RESERVES	ITS	30-Nov-07 0479	LEHMAN BROTHERS HOLDINGS PLC	27553	SUM EUROPE
RESERVES	ITS	30-Nov-07 0920	LB BANKHAUS LONDON BRANCH	25472	SUM EUROPE
Reclass to FID & US	ITS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	43160	SUM AMERICAS
Reclass to FID & US	ITS	30-Nov-07 00L8	THE BALLYBUNION PARTNERSHIP	20174	SUM EUROPE
Reclass to FID & US	ITS	30-Nov-07 00M6	BALLYBUNION INVESTMENT LIMITED	20172	SUM EUROPE
Reclass to FID & US	ITS	30-Nov-07 01M5	KENILWORTH INVESTMENTS 1	48817	SUM EUROPE
Reclass to FID & US	ITS	30-Nov-07 0493	MABLE	20970	SUM EUROPE
Removal of Cusip Netting on Forward Settling Trade	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
Ruby Finance FR	ITS	30-Nov-07 00K9	RUBY FINANCE SRL	43177	SUM EUROPE
Summit Loans	ITS	30-Nov-07 0929	LCPI LONDON BRANCH	21896	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	20114	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	24921	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	20902	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	40375	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	42706	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	43955	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46121	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46132	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46161	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46181	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	46951	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22279	SUM EUROPE

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Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	23509	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24297	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	28723	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43093	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	45989	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46591	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49015	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49642	SUM ASIA
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	SUM ASIA
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 01A2	CORFE INVESTMENTS (UK) LIMITED	21113	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 01A2	CORFE INVESTMENTS (UK) LIMITED	21113	SUM EUROPE
Trade Date Accrual Pendings 30 Nov 2007	ITS	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
When Issued Adjustment	ITS	30-Nov-07 0000	LEHMAN BROTHERS INC.	52023	SUM EUROPE
When Issued Adjustment	ITS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
When Issued Adjustment	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
When Issued Adjustment	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
cmc adj re: BS Adj re 6076 LCPI Trd Book	ITS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25739	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24344	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24344	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24344	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26044	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26044	SUM EUROPE
cmc adj re: BS Europe Adjust - FIN41 Netdown -Clea	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26044	SUM EUROPE
cmc adj re: BS Inventory Adj	ITS	30-Nov-07 0299	LB I GROUP INC.	40075	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE

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cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24344	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24344	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26044	SUM EUROPE
cmc adj re: Prinicpal Difference	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26044	SUM EUROPE
srl adj re: BS Europe Adjust	ITS	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27628	SUM EUROPE
Convertibles/HY/Portfolio JV (25/50/25)	LIQ	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	52090	SUM AMERICAS
FAS 140 CRE Windemere XII Gross Up FAS 140	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FAS 140 CRE Windemere XII Gross Up FAS 140	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FAS 140 CRE Windemere XIV Gross Up FAS 140	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FIN 46 CRE Battersea 3rd Pty Senior	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FIN 46 CRE Billy Wilder 3rd Pty	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FIN 46 CRE CDF Senior syndiated to GS	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FIN 46 CRE Chiswick 3rd Pty Senior	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FIN 46 CRE Devonshire House 3rd Pty Eq	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FIN 46 CRE Devonshire House Senior	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FIN 46 CRE E Shelter 3rd Party Senior(Win X)	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FIN 46 CRE Leo 3rd Pty	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FIN 46 CRE Torneo 3rd Party Senior	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
FIP Private Placement FR	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
IBD FRL split 50/25/25 with Eqty, FID and IBD	LIQ	30-Nov-07 0C19	AEGIS FINANCE LLC	45817	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	LIQ	30-Nov-07 0C19	AEGIS FINANCE LLC	46974	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	LIQ	30-Nov-07 0C19	AEGIS FINANCE LLC	76817	SUM AMERICAS
INVADJ REVERSE INCORRECT GROSS ALLOC	LIQ	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ REVERSE INCORRECT GROSS ALLOC	LIQ	30-Nov-07 023A	GKI DEVELOPMENT INC.	28693	SUM ASIA
INVADJ REVERSE INCORRECT GROSS ALLOC	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	21952	SUM ASIA
JV Split between HY and IBD Loans	LIQ	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	22172	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	29096	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	41169	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	41169	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	41169	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	41169	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	42540	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	30-Nov-07 0920	LB BANKHAUS LONDON BRANCH	42127	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	30-Nov-07 0920	LB BANKHAUS LONDON BRANCH	42809	SUM AMERICAS
RESERVES	LIQ	30-Nov-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	LIQ	30-Nov-07 00U4	LB UK RE HOLDINGS LIMITED	46518	SUM EUROPE
RESERVES	LIQ	30-Nov-07 00X9	LB FINANCING LTD.	46519	SUM EUROPE

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RESERVES	LIQ	30-Nov-07 0493	MABLE	25834	SUM EUROPE
RESERVES	LIQ	30-Nov-07 0920	LB BANKHAUS LONDON BRANCH	25472	SUM EUROPE
RESERVES	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41524	SUM EUROPE
SY SRL (LINKED TO PROJECT CASA)/LOAN/EURIBOR	LIQ	30-Nov-07 00U5	CALLIMACO FINANCE SRL	49805	SUM EUROPE
Windemere IX	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
Windemere VII FR	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	40891	SUM EUROPE
Windemere VIII FR	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
Windemere X	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
Windemere XI	LIQ	30-Nov-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
Additional RTM□	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Adjustment for Tri-Party Netting	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	22705	SUM AMERICAS
Balance Sheet Transfer from CFU (Agencies) to GR	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Cash Mgmt Transfer	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Cash Mgmt Transfer	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Cash Mgmt Transfer	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Cash Mgmt Transfer	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Citadel Credit	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
FID TMS Borrow	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	26438	SUM AMERICAS
London Short Credit	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
London Short Credit	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Northern Non-Cash Borrow Adjustment	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	26438	SUM AMERICAS
Racers Trust Elimination	MTS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	56271	SUM AMERICAS
Triparty	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	46980	SUM AMERICAS
15C3-3 Credit - Treasuries posted to OCC	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
BS credit transfer from Global Rates to CFU	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
Borrows - MTS (Mooney Shorts) Reclass from RR to B	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	22148	SUM AMERICAS
Borrows - MTS (Mooney Shorts) Reclass from RR to B	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
Borrows - MTS (Mooney Shorts) Reclass from RR to B	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	29450	SUM AMERICAS
CFU RR/RE transfer with EFG	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS

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CFU RR/RE transfer with EFG	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Capital Crossing - Goodwill	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing - Goodwill	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Cash	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Cash	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Inventory	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Inventory	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Others assets	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Others assets	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	MTS	30-Nov-07 0318	LW LP INC. PCO	24836	SUM AMERICAS
Fails - True up MTS Fails	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Fails - True up MTS Fails	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Fails - True up MTS Fails	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	24564	SUM AMERICAS
Fails - True up MTS Fails	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	25188	SUM AMERICAS
Fails - True up MTS Fails	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	27607	SUM AMERICAS
Fails - True up MTS Fails	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	28197	SUM AMERICAS
Fails - True up MTS Fails	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Fails - True up MTS Fails	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	42423	SUM AMERICAS
Firm Short Credit (ITS Shorts covered by P. Mooney	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	26438	SUM AMERICAS
Forward Settlement Date Treasuries	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
Forward Settlement Date Treasuries	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
Future Margin House 12020 12050	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	42244	SUM AMERICAS
Future Margin House 12020 12050	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	42244	SUM AMERICAS
Future Margin House 12020 12050	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	71348	SUM AMERICAS
Future Margin House 12020 12050	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	71348	SUM AMERICAS
G1FA - Report Settlement Date balance	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
G1FA - Report Settlement Date balance	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
GAC8 - Report Settlement Date balance	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
GAC8 - Report Settlement Date balance	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	29348	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Gross Target	MTS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	42431	SUM AMERICAS
H47W - RR reclass to Cash (DBS a/c 10015)	MTS	30-Nov-07 0360	LEHMAN BROTHERS CANADA INC.	24578	SUM AMERICAS
H47W - RR reclass to Cash (DBS a/c 10015)	MTS	30-Nov-07 0360	LEHMAN BROTHERS CANADA INC.	24578	SUM AMERICAS
JV Allocations - NY	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23691	SUM AMERICAS
JV Allocations - NY	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23691	SUM AMERICAS
JV Allocations - NY	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23691	SUM AMERICAS
JV Allocations - NY	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	MTS	30-Nov-07 0299	LB I GROUP INC.	50256	SUM AMERICAS
JV Allocations - NY	MTS	30-Nov-07 0299	LB I GROUP INC.	50256	SUM AMERICAS
JV Allocations - NY	MTS	30-Nov-07 0299	LB I GROUP INC.	50256	SUM AMERICAS
LBIE Derivatives	MTS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	42431	SUM AMERICAS
LBIE Derivatives	MTS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	42431	SUM AMERICAS
LBIE Derivatives (Yankee Credit Trading)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS

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LBIE Derivatives (Yankee Credit Trading)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
LBIE Derivatives (Bonds)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
LBIE Derivatives (Bonds)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
LBIE Derivatives (HG Esoteric)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	25194	SUM AMERICAS
LBIE Derivatives (HG Esoteric)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	25194	SUM AMERICAS
LBIE Derivatives - DERIV MORTGAGE OPTIONS	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	27909	SUM AMERICAS
LBIE Derivatives - DERIV MORTGAGE OPTIONS	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	27909	SUM AMERICAS
Lehman Paper Extinguishment - Aegis	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23514	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	26082	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	29755	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	29755	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
Net Target	MTS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	42431	SUM AMERICAS
Racers Elimination	MTS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	56271	SUM AMERICAS
Reclass to FID & US	MTS	30-Nov-07 0299	LB I GROUP INC.	43097	SUM AMERICAS
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	22700	SUM AMERICAS
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	22700	SUM AMERICAS
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23092	SUM AMERICAS
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	24987	SUM EUROPE
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	24987	SUM EUROPE
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	25188	SUM AMERICAS
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	28197	SUM AMERICAS
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	29348	SUM AMERICAS
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26786	SUM ASIA
Removal of Cusip Netting on Forward Settling Trade	MTS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29069	SUM AMERICAS
Repo 105 Adj	MTS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26285	SUM EUROPE
Repo 105 Adj	MTS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26285	SUM EUROPE
Repo 105 Adj	MTS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43842	SUM EUROPE

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Repo 105 Adj	MTS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
Repo 105 Adj	MTS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
Self funding RR allocated to cover own shorts. -	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	20843	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	22283	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	22700	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
Skypower - Goodwill	MTS	30-Nov-07 0C71	LB SKYPOWER INC.	56035	SUM AMERICAS
Skypower - Goodwill	MTS	30-Nov-07 0C71	LB SKYPOWER INC.	56035	SUM AMERICAS
Skypower Inc. Cash/Investments/Prepaid Assets	MTS	30-Nov-07 0C71	LB SKYPOWER INC.	56035	SUM AMERICAS
Swaps	MTS	30-Nov-07 0171	LEHMAN INVESTMENTS INC.	24155	SUM AMERICAS
Swaps	MTS	30-Nov-07 0171	LEHMAN INVESTMENTS INC.	24155	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Longs)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Transfer Fenway position from HGC to Treasury	MTS	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	23566	SUM AMERICAS
When Issueds	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
When Issueds	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
When Issueds	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
When Issueds	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	20843	SUM AMERICAS
When Issueds	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
When Issueds	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
When Issueds	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23691	SUM AMERICAS
When Issueds	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23691	SUM AMERICAS
When Issueds	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
When Issueds	MTS	30-Nov-07 0000	LEHMAN BROTHERS INC.	29348	SUM AMERICAS
Whole Loans Pendings	MTS	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24650	SUM AMERICAS
Whole Loans Pendings	MTS	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24650	SUM AMERICAS
Whole Loans Pendings	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
Whole Loans Pendings	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS
Whole Loans Pendings	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS
Whole Loans Pendings	MTS	30-Nov-07 0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS

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Whole Loans Pendings	MTS	30-Nov-07	0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS
Whole Loans Pendings	MTS	30-Nov-07	0212	LEHMAN BROTHERS BANK	27604	SUM AMERICAS
Whole Loans Pendings	MTS	30-Nov-07	0212	LEHMAN BROTHERS BANK	27604	SUM AMERICAS
Whole Loans Pendings	MTS	30-Nov-07	0212	LEHMAN BROTHERS BANK	27604	SUM AMERICAS
Whole Loans Pendings	MTS	30-Nov-07	0212	LEHMAN BROTHERS BANK	50005	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07	0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	30-Nov-07	0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	30-Nov-07	0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	30-Nov-07	0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	30-Nov-07	0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	30-Nov-07	0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	30-Nov-07	0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
PE - CDO - FAS157-Level 2	OTH	30-Nov-07	0299	LB I GROUP INC.	25750	SUM AMERICAS
PE - CRS - FAS157-Level 1	OTH	30-Nov-07	0143	LB OFFSHORE PARTNERS LTD.	56190	SUM AMERICAS
PE - CRS - FAS157-Level 2	OTH	30-Nov-07	0143	LB OFFSHORE PARTNERS LTD.	56190	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	30-Nov-07	0143	LB OFFSHORE PARTNERS LTD.	56190	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07	0299	LB I GROUP INC.	21129	SUM EUROPE
PE - RE - FAS157-Level 3	OTH	30-Nov-07	0B89	REAL ESTATE PRIVATE EQUITY INC.	21188	SUM AMERICAS
PE- GMZ- FAS LEVEL 2	OTH	30-Nov-07	0299	LB I GROUP INC.	47799	SUM AMERICAS
(LB Bank FHLB Stock+MTM LBB) - a/c11010	OTH	30-Nov-07	0212	LEHMAN BROTHERS BANK	29213	SUM AMERICAS
(London Reverse Repo) Trade done on behalf of Trea	OTH	30-Nov-07	ALL	UNASSIGNED	00000	UNASSIGNED
11081-00001 GP Interest Long/Short Onshore I	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00003 GP Interest Balanced Fund	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00004 GP Interest- Div Arb Onshore I	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00007 GP Interest Div Arb Onshore II	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00008 GP Interest Long/Short II	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment Agg Plus	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment Convertible Arbitrage LL	OTH	30-Nov-07	0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00009 LP Investment Directional Opp Offshore	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment Directional Opp Onshore	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment H2 Credit	OTH	30-Nov-07	0312	PROPERTY ASSET MANAGEMENT INC	40773	SUM AMERICAS
11081-00009 LP Investment L/S Offshore II	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment LV Asset Advantage LLC	OTH	30-Nov-07	0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00009 LP Investment LV Income Fund LLC	OTH	30-Nov-07	0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00014 GP Interest Market Neutral L/S Onshore	OTH	30-Nov-07	0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00014 LP Investment Ospraie Special Opportun	OTH	30-Nov-07	0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
11081-00015 GP Interest Alaska Fund	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00016 GP Interest Dual Strategies B	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00017 GP Interest Dual Strategies A	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00018 LP Investment Asia Multi Strategies	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00020 LP Investment Ospraie Wingspan	OTH	30-Nov-07	0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
11081-00022 LP Investment Skybridge	OTH	30-Nov-07	0299	LB I GROUP INC.	95113	SUM AMERICAS
11081-00026 GP Interest Directional Opp Onshore	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00027 GP Interest Asia L/S Element Fund	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00027 LP Investment Asia L/S Element Fund	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00028 GP Interest Europe L/S Element Fund	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00028 LP Investment Europe L/S Element Fund	OTH	30-Nov-07	0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00108 LP Investment LV Leverage Plus	OTH	30-Nov-07	0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00109 LP Investment Market Neutral L/S Offsh	OTH	30-Nov-07	0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS

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11081-00109 LP Investment Market Neutral L/S Onsho	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00406 LP Investment Credit Arb Offshore	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	48367	SUM AMERICAS
11081-00409 NB Investment Satori Intermediate Fund	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS
11081-00409 NB Investment Satori Offshore Fund	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS
11081-00409 NB Investment Satori Onshore Fund	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS
11081-00410 GP Interest Global Macro Onshore	OTH	30-Nov-07 0350	LEHMAN BROTHERS ASSET MANAGEMENT	40370	SUM AMERICAS
11081-00411 LP Investment Global Macro Offshore	OTH	30-Nov-07 0350	LEHMAN BROTHERS ASSET MANAGEMENT	40370	SUM AMERICAS
11081-00415 LP Investment in LV Credit Select Fund	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00415 LP Investment in LV Credit Select Fund	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
12005 & 12205 - To tie GFS to GL - TDA	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
12040 Other Assets - Princ & interest	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
12040 Other Assets - Princ & interest	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
12065 & 12265 - To tie GFS to GL - Fails	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
12355 - To tie GFS to GL - Margin Debits	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
12450 Other Assets - P&I Dividends	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
12450 Other Assets - P&I Dividends	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
12630 Money Brokering Fees/Rebates	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
12630 Money Brokering Fees/Rebates	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
13020 - To tie GFS to GL - Investments in JV	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
15c3 Lockup	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
15c3 Lockup	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24160	SUM AMERICAS
15c3 Lockup	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
15c3 Lockup	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
15c3 Lockup	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
15c3 Lockup	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75631	SUM AMERICAS
15c3 Lockup	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
15c3 Lockup	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
15c3 Lockup	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
15c3 Lockup - Seg Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
15c3 Lockup - Seg Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24160	SUM AMERICAS
15c3 Lockup - Seg Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
15c3 Lockup - Seg Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
15c3 Lockup - Seg Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
15c3 Lockup - Seg Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75631	SUM AMERICAS
15c3 Lockup - Seg Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
15c3 Lockup - Seg Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
15c3 Lockup - Seg Cash	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
15c3-3 Lockup - MTS Reverses	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
15c3-3 Lockup - Reverses	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75401	SUM AMERICAS
15c3-3 Lockup - Reverses	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75401	SUM AMERICAS
15c3-3 Lockup - Segregrated Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
50% JV btw FID vs EQ	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20193	SUM EUROPE
50% JV btw FID vs EQ	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20193	SUM EUROPE
50% JV btw FID vs EQ	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	43396	SUM EUROPE
50% JV btw FID vs EQ	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	43396	SUM EUROPE
ALS Cash	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	56230	SUM AMERICAS
ALS Cash	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	56230	SUM AMERICAS
ALS Other Asstes	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	56230	SUM AMERICAS
AMTS Seg - Mutual Funds - a/c 1011600010	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS

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AMTS Seg - Mutual Funds - a/c 1011600010	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
AMTS Seg-Cash SS FDS - a/c 1011000020	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
AMTS Seg-Cash SS FDS - a/c 1011000020	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
ARS Seed Money Investments	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	41396	SUM AMERICAS
ARS Seed Money Investments	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	41396	SUM AMERICAS
Accrued Interest on Cameo Cash Collateral	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Allocating to G/L (BB)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Allocating to G/L (Cash)	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
Allocating to G/L (Employee Loans)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Allocating to G/L (Investments in Parts & JV) 1302	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Allocating to G/L (RR)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Allocating to G/L (Seg Cash)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Allocating to G/L - Inventory	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Allocating to G/L - Other Assets	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Allocation to G/L (Goodwill)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Aquiline Financial Investment - a/c 11081	OTH	30-Nov-07 0299	LB I GROUP INC.	41789	SUM AMERICAS
BNC Holding, Inc - Other Assets	OTH	30-Nov-07 0B31	BNC MORTGAGE, INC	20968	SUM AMERICAS
BRWSRR-FV-1-JP 104 GOV_SHORT1BB	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 104 GOV_SHORT1RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 130 NON_JGBBB	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 130 NON_JGBRR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 142 GOV_LONG1BB	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 142 GOV_LONG1RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 146 GOV_PROP2BB	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 146 GOV_PROP2RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 151 GOV_LONG2BB	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 151 GOV_LONG2RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 155 GOV_SWAP1RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV-1-JP 166 GOV_OPT1BB	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 166 GOV_OPT1RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 177 GOV_PROP1BB	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 177 GOV_PROP1RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 180 GOV_SHORT2RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP FF Asia 074000282	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
BRWSRR-FV-1-JP FF Asia BB	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
BRWSRR-FV-1-JP FF Asia BOND BORROW FIN 41 CORR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
BRWSRR-FV-1-JP FF Asia RR	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
BRWSRR-FV1-JP 104 GOV_SHORT1RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 130 NON_JGBRR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 142 GOV_LONG1RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 146 GOV_PROP2RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 151 GOV_LONG2RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 155 GOV_SWAP1RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV1-JP 166 GOV_OPT1RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 177 GOV_PROP1RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 180 GOV_SHORT2RR	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-StatArb Regionalization	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	48209	SUM ASIA
BRWSRR-FV1-TPB Regionalization	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78123	SUM ASIA
BRWSRR-FV1-TPB Regionalization	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78123	SUM ASIA

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BRWSRR-FV1-US Regionalise to Asia - TPB	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24385	SUM ASIA
BS Cushion - Borrows	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BS Cushion - Longs	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BS Cushion - Longs	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BS Cushion - Reverses	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BS Cushion - corporate	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BSALLO-FV1-GB TPB regionalization Asia	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
BSALLO-FV1-GB TPB regionalization Asia Rev L3GLG	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
Borrow vs. Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23152	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27643	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77001	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77411	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Borrow vs. Cash	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24084	SUM AMERICAS
Borrow vs. Cash- Customer Finance (NB Prime Broker	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	43622	SUM AMERICAS
Borrow vs. Cash- Customer Finance (NB Prime Broker	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	43622	SUM AMERICAS
Borrow vs. Cash- Execution Services/ Neuberger	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43599	SUM AMERICAS
Borrow vs. Cash- Execution Services/ Neuberger	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43599	SUM AMERICAS
Borrow vs. Cash- Institutional Stock Loan - Americ	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Borrow vs. Cash- Institutional Stock Loan - Americ	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Boston SAS 70	OTH	30-Nov-07 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	43045	SUM AMERICAS
Boston SAS 70	OTH	30-Nov-07 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	43045	SUM AMERICAS
CASHAB-FV1- ZZ ChinaQFII (SynPB) CAB 30-Nov	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Corp residual) CAB 23	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Corp residual) CAB 30	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Strategies) CAB 30-No	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (NonJpn Cash) CAB 30-Nov	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
CASHAB-FV1- ZZ Residual (EQ Corp) CAB 23-Nov	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1- ZZ Residual (EQ Corp) CAB 30-Nov	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1-ZZ (FID Corp residual)	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	26860	SUM ASIA
CASHBORROWS ALLOCN_30NOV2007	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	28885	SUM AMERICAS
CASHBORROWS ALLOCN_30NOV2007	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
CDO America Cash Collateral 12340	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
CDO America Cash Collateral 12340	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
CDO Europe Cash Collateral Rec 12340	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	23995	SUM EUROPE
CDO Europe Cash Collateral Rec 12340	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	23995	SUM EUROPE
CDO FAS140 Gross Up	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
CDO FAS140 Gross Up	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29730	SUM EUROPE
CDO FIN 46 Gross Up	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29730	SUM EUROPE
CDO FIN 46 Gross Up	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
CDO Regionalisation	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
CDO Regionalisation	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA

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CDO Regionalisation	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
CDO Regionalisation	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
CDO Regionalisation	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
CDO Regionalisation	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
CFD Reallocation from TPB to Synthetic Financing	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
CFU RR/RE transfer with EFG	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
CFU RR/RE transfer with EFG	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
CMC listed options GEDS STR Vol	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
CMC listed options GEDS STR Vol	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
CMC listed options QUEST FLOW Vol	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
CMC listed options QUEST FLOW Vol	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
COHANE RAFFERTY (Goodwill) JV with IBD	OTH	30-Nov-07 0A60	COHANE RAFFERTY LLC	29422	SUM AMERICAS
COHANE RAFFERTY (Other Assets) JV with IBD	OTH	30-Nov-07 0A60	COHANE RAFFERTY LLC	29422	SUM AMERICAS
COR BANCO ESPANOL CASH BREAK	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
Cameo (Cash Collateral Pledged)	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Campus Door - Goodwill	OTH	30-Nov-07 0C29	CAMPUS DOOR	49746	SUM AMERICAS
Campus Door - Goodwill	OTH	30-Nov-07 0C29	CAMPUS DOOR	49746	SUM AMERICAS
Cash Borrows Stat Arb - regionalisation to Amer	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47612	SUM AMERICAS
Cash Borrows Stat Arb - regionalisation to Amer	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
Cash Borrows Stat Arb - regionalisation to Asia	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
Cash Borrows TPB - re-allocation of CFD Borrows to	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Cash Borrows TPB - regionalisation to Amer	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Cash Borrows TPB - regionalisation to Amer	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Chicago SAS 70	OTH	30-Nov-07 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40037	SUM AMERICAS
Chicago SAS 70	OTH	30-Nov-07 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40037	SUM AMERICAS
Citadel Credit to CFU	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Cohane Rafferty (Goodwill) - JV w/ Mortgages	OTH	30-Nov-07 0A60	COHANE RAFFERTY LLC	87840	SUM AMERICAS
Cohane Rafferty (Other Assets) - JV w/ Mortgages	OTH	30-Nov-07 0A60	COHANE RAFFERTY LLC	87840	SUM AMERICAS
Collateral Pledged	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
Collateralized Lending Allocation Entity 061	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
Convertibles/HY/Portfolio JV	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	51308	SUM AMERICAS
Convertibles/HY/Portfolio JV	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	51308	SUM AMERICAS
Convertibles/HY/Portfolio JV	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51328	SUM AMERICAS
Convertibles/HY/Portfolio JV	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	51328	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
DPEF/PA/PRE-TAX MB Non Core - FAS157-Level 1 Ameri	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DPEF/PA/PRE-TAX MB Non Core - FAS157-Level 2 Ameri	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DPEF/PA/PRE-TAX MB Non Core - FAS157-Level 3 Ameri	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DTC Deposits - allocating to GL	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DTC Deposits - allocating to GL	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Eagle Energy	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS

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Eagle Energy - Cash a/c 70100	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Cash a/c 70100	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Customer Receivable	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Customer Receivable	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Deferred Expenses a/c 71950	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Deferred Expenses a/c 71950	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Goodwill a/c 71990	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Goodwill a/c 71990	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Other Receivables a/c 71500	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Other Receivables a/c 71500	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - PPE a/c 71750	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - PPE a/c 71750	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Rec from B/D a/c 71300	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Rec from B/D a/c 71300	OTH	30-Nov-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Employee Loans	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Equity Syndicate Borrows	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27778	SUM AMERICAS
Equity Syndicate Longs	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
Equity Syndicate Longs	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27646	SUM AMERICAS
Equity Syndicate Longs	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24667	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	30-Nov-07 0312	PROPERTY ASSET MANAGEMENT INC	24835	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	30-Nov-07 0312	PROPERTY ASSET MANAGEMENT INC	41575	SUM AMERICAS
F/X Customer Receivable a/c 12210	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Customer Receivable a/c 12210	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBCC a/c 11083-00004	OTH	30-Nov-07 0060	LB COMMERCIAL CORPORATION	23331	SUM AMERICAS
F/X Forwards LBCC a/c 11083-00004	OTH	30-Nov-07 0060	LB COMMERCIAL CORPORATION	23331	SUM AMERICAS
F/X Forwards LBI a/c 11083-00004	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBI a/c 11083-00004	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBIE a/c 11083-00004	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBIE a/c 11083-00004	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBSF a/c 11083-00004	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43258	SUM AMERICAS
F/X Forwards LBSF a/c 11083-00004	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43258	SUM AMERICAS
FAILS& PB reclass Asia	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
FAILS& StatArb reclass Asia	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FAS 133 (Hedging - Derivative MTM)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
FAS 140 Adjustment	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
FAS 140 Gross Up (SP) SPML - ES0704	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
FAS 140 Muni Gross-up (RIBCO)	OTH	30-Nov-07 0498	RIBCO LLC	56056	SUM AMERICAS
FAS133 - Cameo Cash Coll Pledged	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
FAS133-FV1-CN China B Bk SSS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	42196	SUM ASIA
FAS133-FV1-JP Stat Arb Bal Sheet Adj.	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FAS133-FV1-JP Stat Arb Bal Sheet Adj.	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FAS133-FV1-KR Korean Bk SSS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
FAS133-FV1-TW Taiwan Bk GSS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	42196	SUM ASIA
FAS133-FV1-ZZ Eq Struct LBAC Net Assets	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FAS133-FV1-ZZ Eq Struct LBAC Net Liabilities	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FAS133-FV1-ZZ Eq Struct LBCCA Net Assets	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
FAS133-FV1-ZZ Eq Struct LBCCA Net Liabilities	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
FAS133-FV1-ZZ Flow LBIE Net Assets	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA

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FAS133-FV1-ZZ Flow LBIE Net Liabilities	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
FAS133-FV1-ZZ Flow LBIHCII Net Assets	OTH	30-Nov-07 0B79	LB INDIA HOLDINGS CAYMAN II LTD.	45527	SUM ASIA
FAS133-FV1-ZZ Flow LBIHCII Net Liabilities	OTH	30-Nov-07 0B79	LB INDIA HOLDINGS CAYMAN II LTD.	45527	SUM ASIA
FAS133-FV1-ZZ Prop LBAC Net Assets	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27180	SUM ASIA
FAS133-FV1-ZZ Prop LBCCA Net Liabilities	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
FAS133-FV1-ZZ Prop LBIHCII Net Assets	OTH	30-Nov-07 0B79	LB INDIA HOLDINGS CAYMAN II LTD.	45527	SUM ASIA
FAS133-FV1-ZZ Prop LBIHCII Net Liabilities	OTH	30-Nov-07 0B79	LB INDIA HOLDINGS CAYMAN II LTD.	45527	SUM ASIA
FAS133-FV1-ZZ Struct LBCCA Net Assets	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FAS133-FV1-ZZ Struct LBCCA Net Liabilities	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FAS133-FV1-ZZ Warrants LBF Net Assets + Net Liabil	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV1-ZZ Warrants LBF Net Liabilities	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV1-ZZ Warrants LBIE Seoul Net Assets + Net	OTH	30-Nov-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
FAS133-FV1-ZZ Warrants LBIE Seoul Net Liabilities	OTH	30-Nov-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
FAS133-FV2-US CDO Derivative MTM - LBSF	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
FAS133-FV2-US CDO Derivative MTM - LBSF_True up	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
FAS133-FV2-US HGC Derivative MTM - LBIE	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29716	SUM ASIA
FAS133-FV2-US HGC Derivative MTM - LBIE	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29716	SUM ASIA
FAS133-FV2-US HGC Derivative MTM - LBSF	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29716	SUM ASIA
FAS133-FV2-US HGC Derivative MTM - LBSF_True up	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29716	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22670	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22670	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26786	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26786	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	40069	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBAC Net Assets	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBAC Net Liabilities	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBCCA Net Assets	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBCCA Net Liabilities	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBIE Net Assets	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBIE Net Liabilities	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
FAS133-FV2-ZZ Flow LBF Net Assets	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20382	SUM ASIA
FAS133-FV2-ZZ Flow LBF Net Liabilities	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20382	SUM ASIA
FAS133-FV2-ZZ Flow LBIE Net Assets	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
FAS133-FV2-ZZ Flow LBIE Net Liabilities	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
FAS133-FV2-ZZ Prop LBAC Net Liabilities	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27180	SUM ASIA
FAS133-FV2-ZZ Prop LBF Net Assets	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20384	SUM ASIA
FAS133-FV2-ZZ Prop LBF Net Liabilities	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20384	SUM ASIA
FAS133-FV2-ZZ Struct LBCCA Net Assets	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FAS133-FV2-ZZ Struct LBCCA Net Liabilities	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FAS133-FV2-ZZ Struct LBF Net Assets	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
FAS133-FV2-ZZ Struct LBF Net Liabilities	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
FAS133-FV2-ZZ Warrants LBF Net Assets + Net Liabil	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV2-ZZ Warrants LBF Net Liabilities	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV2-ZZ Warrants LBIE Seoul Net Assets + Net	OTH	30-Nov-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
FAS140 Not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
FAS140 Not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
FAS140 Not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
FAS140 Not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
FAS140 Not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29700	SUM EUROPE

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FAS140 Not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29700	SUM EUROPE
FAS140-FV1-GB Not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
FASB94-FV1-KR Woori I --- Inventory KRW	OTH	30-Nov-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
FASB94-FV2-KR Woori IV --- Inventory KRW	OTH	30-Nov-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
FASB94-FV3-KR Woori I --- Inventory KRW	OTH	30-Nov-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
FASB94-FV3-KR Woori II --- Inventory	OTH	30-Nov-07 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
FASB94-FV3-KR Woori IV --- Inventory KRW	OTH	30-Nov-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
FASB94-FV3-KRW Woori V --- Inventory	OTH	30-Nov-07 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
FID Future Net BS Cust Receivable 12210	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
FID Future Net BS Cust Receivable 12210	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
FID Future Net BS Future Margin 12020 & 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
FID Future Net BS Future Margin 12020 & 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
FID PCS Margin Debits (TMS)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	29354	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated	OTH	30-Nov-07 0362	LEHMAN HOUSING CAPITAL INC.	26674	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated - a/c 110	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24667	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated - a/c 110	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	28791	SUM AMERICAS
FIN 46 Gross Up SPML - ES0704	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
FIN 46 Gross up - a/c GAJB 11061	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
FIN41&-FV1- GROSS_UP_30Nov2007	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	28885	SUM AMERICAS
FIN46 gross up	OTH	30-Nov-07 0B44	NB ASSET MGMT INC (NAMNB)	44764	SUM AMERICAS
FIN46R-FV2-ZZ CLN BS	OTH	30-Nov-07 013C	HORIZON II INTERNATIONAL LTD	43834	SUM ASIA
FRL 50:50 FID:EQT	OTH	30-Nov-07 0920	LB BANKHAUS LONDON BRANCH	25946	SUM EUROPE
FRL 50:50 FID:EQT	OTH	30-Nov-07 0929	LCPI LONDON BRANCH	21863	SUM EUROPE
FRL 50:50 FID:EQT	OTH	30-Nov-07 2346	BANKING MODEL ADJUSTMENTS	45723	SUM EUROPE
FRL 50:50 FID:EQT	OTH	30-Nov-07 2346	BANKING MODEL ADJUSTMENTS	45724	SUM EUROPE
Fails - True up MTS Fails	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00899	SUM AMERICAS
Fails - True up MTS Fails	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Fails - True up MTS Fails	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
Fails - True up MTS Fails	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24206	SUM ASIA
Fails - True up MTS Fails	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS
Fails - True up MTS Fails	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24552	SUM AMERICAS
Fails - True up MTS Fails	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	26678	SUM EUROPE
Fails - True up MTS Fails	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	29454	SUM AMERICAS
Fails - True up MTS Fails	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Fails - True up MTS Fails	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails - True up MTS Fails	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Fails PB - Non GFS fails for upload	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails Stat Arb - regionalisation Aisa	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Fails Stat Arb - regionalisation US	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Fails Stat Arb - regionalisation US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Fails TPB - regionalisation Aisa	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails TPB - regionalisation US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails TPB - regionalisation US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails TPB - regionalisation US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Fails TPB - regionalisation US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Firm Short Credit (RR Allocation - ITS)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Firm Short Credit (RR Allocation - MTS)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23367	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS

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Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22756	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22756	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	72331	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	72331	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	24842	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	24842	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	25534	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	25534	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	40069	SUM ASIA
Future Margin House 12020 12050	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20384	SUM ASIA
Future Margin House 12020 12050	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20384	SUM ASIA
Future Margin House 12020 12050	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24644	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24644	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Future Margin House 12020 12050	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Future Margin House 12020 12050	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
Future Margin House 12020 12050	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
Future Margin House 12020 12050	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Future Margin House 12020 12050	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Future Margin House 12020 12050	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49011	SUM ASIA
Future Margin House 12020 12050	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
Future Margin House 12020 12050	OTH	30-Nov-07 0362	LEHMAN HOUSING CAPITAL INC.	26674	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0362	LEHMAN HOUSING CAPITAL INC.	26674	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
Future Margin House 12020 12050	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
G/L Others (excludes Cash & Goodwill)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
G477 - Firm Short Credit applied to Borrows.	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS

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GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBIE) Long OTC's	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
GEDS Intra-company Netdowns (LBIE) Short OTC's	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
GEDS Intra-company Netdowns (LBSF) Long OTC's	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBSF) Long OTC's	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	30-Nov-07 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	30-Nov-07 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	30-Nov-07 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	30-Nov-07 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	30-Nov-07 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	30-Nov-07 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	30-Nov-07 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	30-Nov-07 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GenNX 360 Investment - a/c 11801	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	40300	SUM AMERICAS
Good Faith - Cash Cmdty Clr Dep - a/c 1021000150	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - Cash Cmdty Clr Dep - a/c 1021000150	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - US Treas Guaran Dep - a/c 1021500012	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - US Treas Mrgn Dep - a/c 1021500020	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - US Treas Mrgn Dep - a/c 1021500020	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Goodwill (Other)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Grange Enhance Cash Fund	OTH	30-Nov-07 007D	GRANGE SECURITIES LTD	48260	SUM ASIA
Grange Securities - Goodwill	OTH	30-Nov-07 007D	GRANGE SECURITIES LTD	96599	SUM AMERICAS
Grange Securities - Goodwill	OTH	30-Nov-07 007D	GRANGE SECURITIES LTD	96599	SUM AMERICAS
Greentech Investment - a/c 11081	OTH	30-Nov-07 0299	LB I GROUP INC.	40566	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00131	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00265	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23070	SUM EUROPE
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23493	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24666	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	26013	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	26678	SUM EUROPE
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	26692	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	26884	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27582	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	29447	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	36120	SUM EUROPE
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	70403	SUM ASIA
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS

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Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	71063	SUM ASIA
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75213	SUM ASIA
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75303	SUM ASIA
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75603	SUM ASIA
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77302	SUM ASIA
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77932	SUM EUROPE
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78024	SUM ASIA
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78523	SUM ASIA
Gross Target	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	29659	SUM EUROPE
Gross Target	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	23995	SUM EUROPE
Gross Target	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29379	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0060	LB COMMERCIAL CORPORATION	24213	SUM ASIA
Gross Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	22275	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	22603	SUM EUROPE
Gross Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Gross Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Gross Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	27728	SUM EUROPE
Gross Target	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	25528	SUM ASIA
Gross Target	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
Gross Target	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
Gross Target	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24344	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24535	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	25429	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26319	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26648	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29356	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29534	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29648	SUM EUROPE

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Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29700	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
Gross Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43643	SUM EUROPE
Gross Target	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	SUM ASIA
Gross Target	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Gross Target	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
Gross Target	OTH	30-Nov-07 01C4	MBAM INVESTOR LIMITED - NEW	46095	SUM EUROPE
Gross Target	OTH	30-Nov-07 0212	LEHMAN BROTHERS BANK	25454	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0299	LB I GROUP INC.	22258	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Gross Target	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
Gross Target	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27180	SUM ASIA
Gross Target	OTH	30-Nov-07 0492	REVIVAL HOLDINGS LIMITED	28598	SUM ASIA
Gross Target	OTH	30-Nov-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
Gross Target	OTH	30-Nov-07 0929	LCPI LONDON BRANCH	20836	SUM EUROPE
Gross Target	OTH	30-Nov-07 0A41	LB PRIVATE EQUITY ADVISERS LLC	48084	SUM ASIA
Gross Target	OTH	30-Nov-07 0A90	LB-NL U.S. INVESTORS, INC.	25849	SUM AMERICAS
Gross Target	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21580	SUM AMERICAS
Gross Target	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
Gulfmark Investment - a/c 11081	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	23595	SUM AMERICAS
IBD - FAS157-Level 3	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
IBD - FAS157-Level 3	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
IBD - FAS157-Level 3	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	25272	SUM AMERICAS
IBD - FAS157-Level 3	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	25272	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20980	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	41278	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25236	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25240	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	29093	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	42142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	20979	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	25251	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	41277	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	41150	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	41165	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	41171	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0212	LEHMAN BROTHERS BANK	25417	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0212	LEHMAN BROTHERS BANK	25454	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0920	LB BANKHAUS LONDON BRANCH	25238	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	30-Nov-07 0920	LB BANKHAUS LONDON BRANCH	25242	SUM AMERICAS
IM Forgiveable Loans Carry - Equity ICG-WFC	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
IM Forgiveable Loans Carry - Fund of Fund	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS

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IM Forgiveable Loans Carry - Fund of Fund	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
IM Forgiveable Loans Carry - Investment Mgmt Execu	OTH	30-Nov-07	0000	LEHMAN BROTHERS INC.	23169	SUM AMERICAS
IM Forgiveable Loans Carry - Investment Mgmt Execu	OTH	30-Nov-07	0000	LEHMAN BROTHERS INC.	23169	SUM AMERICAS
IM Forgiveable Loans Carry - Investment Mgmt Execu	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
IM Forgiveable Loans Carry - Investment Mgmt Execu	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
IM Forgiveable Loans Carry - LBAM LLC	OTH	30-Nov-07	0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	43045	SUM AMERICAS
IM Forgiveable Loans Carry - LBAM LLC	OTH	30-Nov-07	0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	43045	SUM AMERICAS
IM Forgiveable Loans Carry - Liberty View	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44307	SUM AMERICAS
IM Forgiveable Loans Carry - Liberty View	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44307	SUM AMERICAS
IM Forgiveable Loans Carry - NB Fixed Income Mgmt	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44601	SUM AMERICAS
IM Forgiveable Loans Carry - NB Fixed Income Mgmt	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44601	SUM AMERICAS
IM Forgiveable Loans Carry - RR Advisors Rubin PIM	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
IM Forgiveable Loans Carry - RR Advisors Rubin PIM	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
IM Forgiveable Loans Carry - Real Estate	OTH	30-Nov-07	0000	LEHMAN BROTHERS INC.	27551	SUM AMERICAS
IM Forgiveable Loans Carry - Real Estate	OTH	30-Nov-07	0000	LEHMAN BROTHERS INC.	27551	SUM AMERICAS
IM Forgiveable Loans Carry - SUM MERCH BNK AMERICA	OTH	30-Nov-07	0000	LEHMAN BROTHERS INC.	26806	SUM AMERICAS
IM Forgiveable Loans Carry - SUM MERCH BNK AMERICA	OTH	30-Nov-07	0000	LEHMAN BROTHERS INC.	26806	SUM AMERICAS
IM Forgiveable Loans Carry - Straus/Schwartz Group	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
IM Forgiveable Loans Carry - Straus/Schwartz Group	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
IM Forgiveable Loans Carry - Sum PIM	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44153	SUM AMERICAS
IM Forgiveable Loans Carry - Sum PIM	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44153	SUM AMERICAS
IM Forgiveable Loans Carry - Venture Capital	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
IM Forgiveable Loans Carry - Venture Capital	OTH	30-Nov-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
INVADJ -FV1-JP071006050 417-M013 SEC ADJ	OTH	30-Nov-07	0059	LB SPECIAL FINANCING INC.	43721	SUM ASIA
INVADJ -FV1-JP071006076 425-F010 YENBS ADJ	OTH	30-Nov-07	0059	LB SPECIAL FINANCING INC.	43721	SUM ASIA
INVADJ -FV1-JP0710093S1 225-YEN FUNDING ADJ	OTH	30-Nov-07	0370	LB ASIA CAPITAL COMPANY	45054	SUM ASIA
INVADJ -FV1-JP074000266 315 - M026 UNSECUR ADJ	OTH	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
INVADJ -FV1-JP074000274 325 - F027 YEN FUN ADJ	OTH	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
INVADJ -FV1-JP074000282 317 - M28 TKY MATC ADJ	OTH	30-Nov-07	0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
INVADJ -FV1-JP077004166 139 - C010 COLLATERAL A/C	OTH	30-Nov-07	0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
INVADJ -FV1-JP077004190 118 - M013 SECURED MATCI	OTH	30-Nov-07	0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
INVADJ -FV1-US JV Allocation	OTH	30-Nov-07	0059	LB SPECIAL FINANCING INC.	22670	SUM ASIA
INVADJ -FV1-US JV Allocation	OTH	30-Nov-07	0059	LB SPECIAL FINANCING INC.	26786	SUM ASIA
INVADJ FV3 MCD Alloc to STF (RMBS)	OTH	30-Nov-07	077C	LIBERTUS JUTAKU LOAN K.K.	21745	SUM ASIA
INVADJ FV3 MCD Alloc to STF (RMBS)	OTH	30-Nov-07	077C	LIBERTUS JUTAKU LOAN K.K.	45089	SUM ASIA
INVADJ GFS ADJ Australia FV3	OTH	30-Nov-07	0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ GFS ADJ China Equity	OTH	30-Nov-07	027C	SH JASMINE 1 LTD	43905	SUM ASIA
INVADJ GFS ADJ China FV3	OTH	30-Nov-07	027C	SH JASMINE 1 LTD	43905	SUM ASIA
INVADJ GFS ADJ China FVC	OTH	30-Nov-07	027C	SH JASMINE 1 LTD	43905	SUM ASIA
INVADJ GFS ADJ HK FV3	OTH	30-Nov-07	0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ GFS ADJ HK PERFORMING LOAN	OTH	30-Nov-07	0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ GFS ADJ India FV3	OTH	30-Nov-07	0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ GFS ADJ India PL	OTH	30-Nov-07	042D	LB HYDERABAD INVESTMENTS I LLC	56198	SUM ASIA
INVADJ GFS ADJ Indonesia FV3	OTH	30-Nov-07	0929	LCPI LONDON BRANCH	21952	SUM ASIA
INVADJ GFS ADJ Indonesia PL	OTH	30-Nov-07	0929	LCPI LONDON BRANCH	21952	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	30-Nov-07	0254	PLUTO REALTY Y.K.	23039	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	30-Nov-07	042C	DAISY YK	40861	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	30-Nov-07	048C	JASMINE YK	20387	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	30-Nov-07	0495	SUNRISE FINANCE CO., LTD	43642	SUM ASIA

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INVADJ GFS ADJ JAPAN Equity	OTH	30-Nov-07 0496	MERCHANTS REAL ESTATE CO., LTD.	22486	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	30-Nov-07 062C	LUNAR CONSTELLATION LIMITED PARTNER	20399	SUM ASIA
INVADJ GFS ADJ JAPAN PERFORMING LOAN	OTH	30-Nov-07 073A	NEW CENTURY FINANCE LTD.	29694	SUM ASIA
INVADJ GFS ADJ JAPAN PL	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	25028	SUM ASIA
INVADJ GFS ADJ Japan FV1	OTH	30-Nov-07 073A	NEW CENTURY FINANCE LTD.	29694	SUM ASIA
INVADJ GFS ADJ Japan FV2	OTH	30-Nov-07 073A	NEW CENTURY FINANCE LTD.	29694	SUM ASIA
INVADJ GFS ADJ Japan FV3	OTH	30-Nov-07 073A	NEW CENTURY FINANCE LTD.	29694	SUM ASIA
INVADJ GFS ADJ Japan FVC	OTH	30-Nov-07 073A	NEW CENTURY FINANCE LTD.	29694	SUM ASIA
INVADJ GFS ADJ KOREA Equity	OTH	30-Nov-07 023A	GKI DEVELOPMENT INC.	28693	SUM ASIA
INVADJ GFS ADJ Korea FV1	OTH	30-Nov-07 023A	GKI DEVELOPMENT INC.	28693	SUM ASIA
INVADJ GFS ADJ Korea FV3	OTH	30-Nov-07 023A	GKI DEVELOPMENT INC.	28693	SUM ASIA
INVADJ GFS ADJ Malaysia FV1	OTH	30-Nov-07 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
INVADJ GFS ADJ Malaysia FV3	OTH	30-Nov-07 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
INVADJ GFS ADJ Philippines FV1	OTH	30-Nov-07 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
INVADJ GFS ADJ Philippines FV3	OTH	30-Nov-07 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
INVADJ GFS ADJ Philippines FVC	OTH	30-Nov-07 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
INVADJ GFS ADJ PhillipinesEquity	OTH	30-Nov-07 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
INVADJ GFS ADJ Singapore FV3	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ GFS ADJ Taiwan FV1	OTH	30-Nov-07 087A	TL I ASSET MANAGEMENT CO LTD	29955	SUM ASIA
INVADJ GFS ADJ Taiwan FV3	OTH	30-Nov-07 087A	TL I ASSET MANAGEMENT CO LTD	29955	SUM ASIA
INVADJ GFS ADJ Taiwan FVC	OTH	30-Nov-07 087A	TL I ASSET MANAGEMENT CO LTD	29955	SUM ASIA
INVADJ GFS ADJ Thailand FV1	OTH	30-Nov-07 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
INVADJ GFS ADJ Thailand FV2	OTH	30-Nov-07 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
INVADJ GFS ADJ Thailand FV3	OTH	30-Nov-07 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
INVADJ GFS ADJ Thailand FVC	OTH	30-Nov-07 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	30-Nov-07 0125	THAI STRATEGIC ASSET FUND/ PTG	29136	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	30-Nov-07 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	30-Nov-07 036B	BANGKOK OFFICE 2 COMPANY LIMITED	46675	SUM ASIA
INVADJ- FV1-KR MCD Alloc to STF (KCM)	OTH	30-Nov-07 041B	KOREA CENTRAL MORTGAGE INC	42377	SUM ASIA
INVADJ- FV1-KR MCD Alloc to STF (KCM)	OTH	30-Nov-07 041B	KOREA CENTRAL MORTGAGE INC	45087	SUM ASIA
INVADJ- FV1-KR MCD Alloc to STF (KCM)	OTH	30-Nov-07 041B	KOREA CENTRAL MORTGAGE INC	45813	SUM ASIA
INVADJ- FV3-KR MCD Alloc to STF (KCM)	OTH	30-Nov-07 041B	KOREA CENTRAL MORTGAGE INC	42377	SUM ASIA
INVADJ- FV3-KR MCD Alloc to STF (KCM)	OTH	30-Nov-07 041B	KOREA CENTRAL MORTGAGE INC	45087	SUM ASIA
INVADJ- FV3-KR MCD Alloc to STF (KCM)	OTH	30-Nov-07 041B	KOREA CENTRAL MORTGAGE INC	45813	SUM ASIA
INVADJ-FV1-JPJAPAN GOVERNMENT TWO YEAR BOND	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
INVADJ-FV1-JPJAPAN GOVERNMENT TWO YEAR BOND	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
INVADJ-FV1-JPURBAN RENAISSANCE AGENCY SERIES	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
INVADJ-FV2-SG Equity SwapAnthracite Investments	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	29782	SUM ASIA
INVADJ-FV2-ZZ CDO Timing & Reserves	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
INVADJ-FV2-ZZ CDO Timing & Reserves	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
INVADJ-FV2-ZZ HGC Timing & Reserves	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75213	SUM ASIA
INVADJ-FV2-ZZ HGC Timing & Reserves	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75213	SUM ASIA
INVADJ-FV3-MCD JAPAN Alloc to STF	OTH	30-Nov-07 077C	LIBERTUS JUTAKU LOAN K.K.	21923	SUM ASIA
ITS Financing Account under EMG Americas (EMG)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
ITS Financing Account under EMG Americas (MB Corp)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Invest in GLG Partners	OTH	30-Nov-07 0311	ALI INC	46527	SUM EUROPE
Invest in GLG Partners	OTH	30-Nov-07 0311	ALI INC	46527	SUM EUROPE
Invest in MBAM	OTH	30-Nov-07 01C4	MBAM INVESTOR LIMITED - NEW	46095	SUM EUROPE

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Invest in MBAM	OTH	30-Nov-07 01C4	MBAM INVESTOR LIMITED - NEW	46095	SUM EUROPE
Invest in Spinnaker	OTH	30-Nov-07 01H1	SAIL INVESTOR (UK) LTD	47878	SUM EUROPE
Invest in Spinnaker	OTH	30-Nov-07 01H1	SAIL INVESTOR (UK) LTD	47878	SUM EUROPE
Invest in Synergy	OTH	30-Nov-07 00C1	LEHMAN BROTHERS (CAYMAN ISLANDS)LTD	44000	SUM EUROPE
Investment in DE Shaw	OTH	30-Nov-07 0C40	ARS HOLDINGS II LLC	51120	SUM AMERICAS
Investment in DE Shaw	OTH	30-Nov-07 0C40	ARS HOLDINGS II LLC	51120	SUM AMERICAS
Investment in Milestone	OTH	30-Nov-07 0B27	LEHMAN WEALTH SERVICES HOLDINGS LLC	43463	SUM AMERICAS
Investment in Milestone	OTH	30-Nov-07 0B27	LEHMAN WEALTH SERVICES HOLDINGS LLC	43463	SUM AMERICAS
Investment in NYSE	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Investment in NYSE	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Investment in Ospraie (20%)	OTH	30-Nov-07 0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
Investment in Ospraie (20%)	OTH	30-Nov-07 0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
Investment in Partnership & JV	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
JGBCC&-FV1-JP	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
JV Alloc	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29379	SUM AMERICAS
JV Alloc	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
JV Alloc	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
JV Alloc	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
JV Alloc	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	25343	SUM EUROPE
JV Alloc	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	25343	SUM EUROPE
JV Alloc	OTH	30-Nov-07 0299	LB I GROUP INC.	43097	SUM AMERICAS
JV Alloc	OTH	30-Nov-07 0299	LB I GROUP INC.	43097	SUM AMERICAS
JV Alloc	OTH	30-Nov-07 0A55	STOCKHOLM INVESTMENTS LIMITED	29347	SUM AMERICAS
JV Alloc	OTH	30-Nov-07 0A55	STOCKHOLM INVESTMENTS LIMITED	29347	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	40319	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	40319	SUM AMERICAS

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JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	40319	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	30-Nov-07 0299	LB I GROUP INC.	28478	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0299	LB I GROUP INC.	28478	SUM AMERICAS
JV Allocations - NY	OTH	30-Nov-07 0299	LB I GROUP INC.	28478	SUM AMERICAS
LB Bankhaus, LCPI, & others	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
LBF Master netdown number FLOW Vol	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE
LBF Master netdown number STR Vol	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
LBF Master netdown number YE	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE
LBHI Treasury WRST Money Markets - Domestic -	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
LBIE Derivative MTM	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	46705	SUM EUROPE
LBIE Derivative MTM	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
LBIE Derivative MTM	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
LBIE Derivative MTM	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27521	SUM EUROPE
LBIE Derivative MTM	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27521	SUM EUROPE
LBIE Derivative MTM	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27926	SUM EUROPE
LBIE Derivative MTM	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27926	SUM EUROPE
LBIE Derivatives	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
LBIE Derivatives	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
LBIE Derivatives	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	27327	SUM AMERICAS
LBIE Derivatives	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	27327	SUM AMERICAS
LBIE Derivatives	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24015	SUM AMERICAS
LBIE Derivatives	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24015	SUM AMERICAS
LBIE Derivatives	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24535	SUM AMERICAS
LBIE Derivatives	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24535	SUM AMERICAS
LBIE Derivatives	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24644	SUM AMERICAS

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LBIE Derivatives	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	46477	SUM AMERICAS
LBIE Derivatives	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47815	SUM AMERICAS
LBIE Derivatives (Distressed)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22261	SUM AMERICAS
LBIE Derivatives (HY-SCT)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43233	SUM AMERICAS
LBIE Derivatives (HY-SCT)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43233	SUM AMERICAS
LBIE Derivatives (Primary Managed)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
LBIE Derivatives (Secondary CDO)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
LBIE Derivatives (Secondary CDO)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
LBIE Derivatives - Exotic Options - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29069	SUM AMERICAS
LBIE Derivatives - Exotic Options - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29069	SUM AMERICAS
LBIE Derivatives - Fund Derivatives - a/c 1108	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	21527	SUM AMERICAS
LBIE Derivatives - Fund Derivatives - a/c 1108	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	21527	SUM AMERICAS
LBIE Derivatives - US Long Options	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77331	SUM AMERICAS
LBIE Derivatives - US Long Options	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77331	SUM AMERICAS
LBIE Derivatives - US Swaps	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	72411	SUM AMERICAS
LBIE Derivatives - US Swaps	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	72411	SUM AMERICAS
LBOFFSHORE PART	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	29792	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	20190	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	20190	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22232	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22232	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22235	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22235	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22415	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22415	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22416	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22416	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22417	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	22417	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	25996	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26127	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26127	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26219	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26219	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	27281	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	27281	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	27327	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	27327	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	28578	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	28578	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	28592	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	28592	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29346	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29346	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29379	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29379	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29448	SUM AMERICAS

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LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29448	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29727	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	40349	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	40349	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	42171	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	42171	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43159	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43159	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43258	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43258	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	48052	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	48052	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	48112	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	48112	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	51162	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	53012	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	53012	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	43396	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	43396	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43643	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43643	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083 and OCC	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
LMC Cash 70100 CASH & CASH EQUIVALENTS	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC Creditors 25010L Accounts Payable	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC Debtors 71400 RECEIVABLES CUSTOMERS	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC F ASSETS 14035 F/A-COST-EQUIP-OTHER	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC PREACQ MOR	OTH	30-Nov-07 01B1	SPF5	49572	SUM EUROPE
LMC PS MORT	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC RESID INT	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LP investment in LibertyView	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
Lehman Paper Place Holder	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Lehman Paper Place Holder	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Lincoln Capital Goodwill	OTH	30-Nov-07 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40028	SUM AMERICAS
Lincoln Capital Goodwill	OTH	30-Nov-07 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40028	SUM AMERICAS
Listed Opn EUREX netdown FLOW Vol	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Listed Opn EUREX netdown FLOW Vol	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Listed Opn EUREX netdown STR Vol	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Listed Opn EUREX netdown STR Vol	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Listed Opn LIFFE netdown FLOW Vol	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Listed Opn LIFFE netdown FLOW Vol	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Listed Opn LIFFE netdown STR Vol	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Listed Opn LIFFE netdown STR Vol	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Long Inv TPB - regionalisation Asia	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Long Inv TPB - regionalisation Rev L3GLG	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Long Inv TPB - regionalisation US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE

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Long Inv TPB - regionalisation US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Long Inv TPB - regionalisation US Rev L3GLG	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
MARGIN - Cash&Carry NY report as of 28-Feb	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	25532	SUM ASIA
MARGIN - Portfolio NY report as of 28-Feb	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
MARGIN - Struct Vol NY report as of Feb 07	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
MARGIN-FV1- ZZ JSCC (Jpn Cash)	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ JSCC (Port)	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ JSCC (Stat Arb)	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ JSCC (Struct Vol)	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ LBJ to TSE/OSE 30-Nov	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24420	SUM ASIA
MARGIN-FV1- ZZ OSE (Jpn Cash)	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ OSE (Port)	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ OSE (StatArb)	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ OSE (Struct Vol)	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ TSE (Jpn Cash)	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ TSE (Port)	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ TSE (StatArb)	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ TSE (Struct Vol)	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MM Fund - DBS A/C 11050 LBDP/0486	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
MM Fund - DBS A/C 11050 LBFP/0327	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
MORTGAGE TBA'S - a/c 11083	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
MORTGAGE TBA'S - a/c 11083	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Margin Debit	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Margin Debit I/C	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
Margin Debit NB Execution Services	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43599	SUM AMERICAS
Margin Debit NB Execution Services	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43599	SUM AMERICAS
Margin Debit NB Prime Broker	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	43622	SUM AMERICAS
Margin Debit NB Prime Broker	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	43622	SUM AMERICAS
Margin Lending	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Money Market - Treasury (0B43)	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
Money Market - Treasury (0B43)	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
Money Market Investment	OTH	30-Nov-07 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Money Market Investment	OTH	30-Nov-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Money Market Investment	OTH	30-Nov-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Money Market Investment	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS
Money Market Investment	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS
Mooney - Firm Short Credit applied to Borrows.	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Mutl Funds on Dep at Fur Exch - a/c 1011600020	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
NB Funds (NBMI) Seed Money Investments	OTH	30-Nov-07 0B43	NEUBERGER BERMAN MGMT INC (MGTNB)	44357	SUM AMERICAS
NB Funds (NBMI) Seed Money Investments	OTH	30-Nov-07 0B43	NEUBERGER BERMAN MGMT INC (MGTNB)	44357	SUM AMERICAS
NB Margin Debits	OTH	30-Nov-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
NB Margin Debits	OTH	30-Nov-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
NB Non-cash investment (Goodwill)	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
NB cash investment (Goodwill)	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
NB cash investment (Goodwill)	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS

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NBLLC Seed Money Investments	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
NBLLC Seed Money Investments	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
NETMDR StatArb Regional Reclass Asia	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	48209	SUM ASIA
NETMDR TPB Regional Reclass Asia	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
NETMDR TPB Regional Reclass Asia	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
Net Fixed Assets	OTH	30-Nov-07 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Net Fixed Assets	OTH	30-Nov-07 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Net Fixed Assets	OTH	30-Nov-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Net Fixed Assets	OTH	30-Nov-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Net Fixed Assets	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Net Fixed Assets	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Net Fixed Assets	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS
Net Fixed Assets	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00131	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00265	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23070	SUM EUROPE
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23493	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24666	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	26013	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	26678	SUM EUROPE
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	26692	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	26884	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27582	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	29447	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	36120	SUM EUROPE
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	70403	SUM ASIA
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	71063	SUM ASIA
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75213	SUM ASIA
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75303	SUM ASIA
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77302	SUM ASIA
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77932	SUM EUROPE
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Net Target	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78523	SUM ASIA
Net Target	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS

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Net Target	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	23995	SUM EUROPE
Net Target	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	29379	SUM AMERICAS
Net Target	OTH	30-Nov-07 0060	LB COMMERCIAL CORPORATION	24213	SUM ASIA
Net Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
Net Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	22603	SUM EUROPE
Net Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Net Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Net Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Net Target	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	27728	SUM EUROPE
Net Target	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	25528	SUM ASIA
Net Target	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
Net Target	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24535	SUM AMERICAS
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	25429	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26319	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26648	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29534	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29648	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
Net Target	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43643	SUM EUROPE
Net Target	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	SUM ASIA
Net Target	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Net Target	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
Net Target	OTH	30-Nov-07 01C4	MBAM INVESTOR LIMITED - NEW	46095	SUM EUROPE
Net Target	OTH	30-Nov-07 0212	LEHMAN BROTHERS BANK	25454	SUM AMERICAS
Net Target	OTH	30-Nov-07 0299	LB I GROUP INC.	22258	SUM AMERICAS
Net Target	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Net Target	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
Net Target	OTH	30-Nov-07 0370	LB ASIA CAPITAL COMPANY	27180	SUM ASIA
Net Target	OTH	30-Nov-07 0492	REVIVAL HOLDINGS LIMITED	28598	SUM ASIA
Net Target	OTH	30-Nov-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
Net Target	OTH	30-Nov-07 0929	LCPI LONDON BRANCH	20836	SUM EUROPE
Net Target	OTH	30-Nov-07 0A41	LB PRIVATE EQUITY ADVISERS LLC	48084	SUM ASIA
Net Target	OTH	30-Nov-07 0A90	LB-NL U.S. INVESTORS, INC.	25849	SUM AMERICAS
Net Target	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21580	SUM AMERICAS

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Net Target	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
Neuberger Borrows Intercompany (reduce ISL)	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
New York SAS 70	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	40911	SUM AMERICAS
New York SAS 70	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	40911	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24160	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24381	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	42178	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	42244	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	42423	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43166	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	43501	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	72331	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75291	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75381	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75511	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77001	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
OCC Options Netting	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
OFFINV - FV3 - GFS Japan Brokerage	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	22401	SUM ASIA
OFFINV - FV3 - GFS Japan Brokerage	OTH	30-Nov-07 022D	HERCULES KK	49044	SUM ASIA
OFFINV - FV3 - Thailand Structured Finance	OTH	30-Nov-07 0284	GLOBAL THAI PROPERTY FUND	26709	SUM ASIA
OFFINV GFS ADJ Indonesia NPL	OTH	30-Nov-07 0929	LCPI LONDON BRANCH	21952	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	30-Nov-07 003B	HILLS FUNDING I, LTD	25862	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	30-Nov-07 039C	Y.K.PARK FUNDING	40858	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	30-Nov-07 043C	Y.K.SBB FUNDING	40862	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	30-Nov-07 0495	SUNRISE FINANCE CO., LTD	22487	SUM ASIA
OFFINV GFS ADJ JAPAN Other	OTH	30-Nov-07 0495	SUNRISE FINANCE CO., LTD	22487	SUM ASIA
OFFINV GFS ADJ JAPAN Other	OTH	30-Nov-07 0495	SUNRISE FINANCE CO., LTD	43642	SUM ASIA
OFFINV GFS ADJ JAPAN REO	OTH	30-Nov-07 0267	ORCA INTERNATIONAL YK	26535	SUM ASIA
OFFINV GFS ADJ KOREA NPL	OTH	30-Nov-07 020C	KL INVESTMENTS 4 INC	43598	SUM ASIA
OFFINV GFS ADJ KOREA Other	OTH	30-Nov-07 025A	KENARI INVESTMENT HOLDINGS INC.	28596	SUM ASIA
OFFINV GFS ADJ KOREA REO	OTH	30-Nov-07 050C	LR PROPERTIES LTD.	40853	SUM ASIA
OFFINV GFS ADJ MALAYSIA NPL	OTH	30-Nov-07 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
OFFINV GFS ADJ Phillipines NPL	OTH	30-Nov-07 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
OFFINV GFS ADJ TAIWAN REO	OTH	30-Nov-07 087A	TL I ASSET MANAGEMENT CO LTD	29955	SUM ASIA
OFFINV GFS ADJ Thailand NPL	OTH	30-Nov-07 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
OFFINV GFS ADJ Thailand NPL	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA

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OFFINV GFS ADJ Thailand OTHER	OTH	30-Nov-07 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
OFFINV-FV1-KR Kumho JV deal	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	29318	SUM ASIA
OFFINV-FV1-KR Woori I --- Inventory KRW	OTH	30-Nov-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
OFFINV-FV2-IN CB Nava Bharat	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	26874	SUM ASIA
OFFINV-FV2-IN CB Nava Bharat	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	SUM ASIA
OFFINV-FV3-JP LBCCIII --- Inventory (Distressed)	OTH	30-Nov-07 012C	LB CAPITAL CORPORATION III	43848	SUM ASIA
OFFINV-FV3-JP LBCCIII --- Inventory (Performing/Su	OTH	30-Nov-07 012C	LB CAPITAL CORPORATION III	43848	SUM ASIA
OFFINV-FV3-JP LBCYK --- Inventory (Performing/Sub	OTH	30-Nov-07 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-JP: LBCYK --- Inventory (Distressed)	OTH	30-Nov-07 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-JPY-LBCYK --- Inventory (New Finance/Or	OTH	30-Nov-07 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-KR LBAYK --- Inventory (Distressed)	OTH	30-Nov-07 037A	L.B.A YK	28387	SUM ASIA
OFFINV-FV3-KR Woori I --- Inventory KRW	OTH	30-Nov-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
OFFINV-FV3-KR Woori I --- Inventory USD	OTH	30-Nov-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
OFFINV-FV3-KR Woori II --- Inventory	OTH	30-Nov-07 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
OFFINV-FV3-KR Woori IV --- Inventory KRW	OTH	30-Nov-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
OFFINV-FV3-KR Woori IV --- Inventory USD	OTH	30-Nov-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
OFFINV-FV3-KR Woori V --- Inventory KRW	OTH	30-Nov-07 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
OFFINV-FV3-TH TDF --- Inventory	OTH	30-Nov-07 0337	THAI DEVELOPMENT FUND	28137	SUM ASIA
OTC/Swaps in GEDS (LBBL)	OTH	30-Nov-07 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE
OTC/Swaps in GEDS (LBBL)	OTH	30-Nov-07 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE
OTC/Swaps in GEDS (LBFN)	OTH	30-Nov-07 0928	LB FINANCE NETHERLANDS ANTILLES BRA	40777	SUM EUROPE
OTC/Swaps in GEDS (LBFN)	OTH	30-Nov-07 0928	LB FINANCE NETHERLANDS ANTILLES BRA	40777	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	30-Nov-07 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE
OTC/Swaps in GEDS (LOTC)	OTH	30-Nov-07 0A80	LB OTC DERIVATIVES INC	43704	SUM EUROPE
OTC/Swaps in GEDS (LOTC)	OTH	30-Nov-07 0A80	LB OTC DERIVATIVES INC	43704	SUM EUROPE
Other Assets - Customer Receivable	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Employee Loans	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Employee Loans	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78011	SUM AMERICAS
Other Assets - Other	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Other	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	78011	SUM AMERICAS
Other Assets - Segregated Assets	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Segregated Assets	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Notes Receivables - allocating to GL	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Other Notes Receivables - allocating to GL	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
PE - CDO - FAS157-Level 2	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	70881	SUM AMERICAS
PE - CDO - FAS157-Level 2	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
PE - CDO - FAS157-Level 2	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	49360	SUM AMERICAS

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PE - CDO - FAS157-Level 2	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	43268	SUM AMERICAS
PE - CDO - FAS157-Level 2	OTH	30-Nov-07 0299	LB I GROUP INC.	25750	SUM AMERICAS
PE - CDO - FAS157-Level 2	OTH	30-Nov-07 0C14	LEHMAN BROTHERS CDO CAPITAL PARTNER	46498	SUM AMERICAS
PE - CDO - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	25750	SUM AMERICAS
PE - COI - FAS157-Level 2	OTH	30-Nov-07 0299	LB I GROUP INC.	21710	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	48399	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	56048	SUM EUROPE
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	21710	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	21710	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	47758	SUM ASIA
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	47758	SUM ASIA
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C31	LB CO-INVEST CAP PARTNERS	47746	SUM EUROPE
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C31	LB CO-INVEST CAP PARTNERS	47755	SUM ASIA
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C31	LB CO-INVEST CAP PARTNERS	50027	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C32	LB CAYMAN GP, LTD.	47747	SUM EUROPE
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C32	LB CAYMAN GP, LTD.	47756	SUM ASIA
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C32	LB CAYMAN GP, LTD.	49759	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C33	LB CO-INVEST ASSOCIATES LLC	47748	SUM EUROPE
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C33	LB CO-INVEST ASSOCIATES LLC	47757	SUM ASIA
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C33	LB CO-INVEST ASSOCIATES LLC	50048	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C47	LB CO-INVEST GROUP FUND	48398	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C47	LB CO-INVEST GROUP FUND	53038	SUM EUROPE
PE - COI - FAS157-Level 3	OTH	30-Nov-07 0C74	LB BAWAG HOLDINGS L.L.C.	56084	SUM EUROPE
PE - COM - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	24890	SUM AMERICAS
PE - COM - FAS157-Level 3	OTH	30-Nov-07 0A24	LEHMAN BROS. COMM. ASSOCIATES INC.	27867	SUM AMERICAS
PE - COM - FAS157-Level 3	OTH	30-Nov-07 0A38	LEHMAN BROTHERS OFFSHORE COMM ASSOC	28388	SUM AMERICAS
PE - COM - FAS157-Level 3	OTH	30-Nov-07 0B55	LB COMMUNICATIONS CAPITAL PART I LP	43517	SUM AMERICAS
PE - CRS - FAS157-Level 1	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	56190	SUM AMERICAS
PE - CRS - FAS157-Level 1	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	56190	SUM AMERICAS
PE - CRS - FAS157-Level 2	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	56190	SUM AMERICAS
PE - CRS - FAS157-Level 2	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	56190	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 00U7	LEHMAN CROSSROADS OFFSHORE CAPITAL	21524	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	29792	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	49181	SUM ASIA
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	56149	SUM EUROPE
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	56190	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 0B06	LB PRIVATE FUNDS INVESTMENT CO LLC	42589	SUM EUROPE
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 0B06	LB PRIVATE FUNDS INVESTMENT CO LLC	42589	SUM EUROPE
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 0B06	LB PRIVATE FUNDS INVESTMENT CO LLC	42791	SUM ASIA
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 0B06	LB PRIVATE FUNDS INVESTMENT CO LLC	42791	SUM ASIA
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 0B06	LB PRIVATE FUNDS INVESTMENT CO LLC	43369	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 0B06	LB PRIVATE FUNDS INVESTMENT CO LLC	43369	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	30-Nov-07 0B10	LEHMAN CROSSROADS INVESTMENT CO LP	43367	SUM AMERICAS
PE - DPE - FAS157-Level 3	OTH	30-Nov-07 0B71	LB EXEC DIVERSIFIED PE FUND 2004 LP	40059	SUM AMERICAS
PE - DPE - FAS157-Level 3	OTH	30-Nov-07 0B73	LB O/S DIVERSIFIED PE FUND 2004 LP	40060	SUM AMERICAS
PE - DPE - FAS157-Level 3	OTH	30-Nov-07 0B74	LB DIVERSIFIED PE FUND 2004 LP	40058	SUM AMERICAS
PE - DPEF/PA/PRETAX - FAS157-Level 1	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
PE - DPEF/PA/PRETAX - FAS157-Level 2	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
PE - DPEF/PA/PRETAX - FAS157-Level 3	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS

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PE - EMZ - FAS157-Level 2	OTH	30-Nov-07 0299	LB I GROUP INC.	43877	SUM EUROPE
PE - EMZ - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	43877	SUM EUROPE
PE - EMZ1 - FAS157-Level 2	OTH	30-Nov-07 0299	LB I GROUP INC.	43877	SUM EUROPE
PE - EMZ1 - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	43877	SUM EUROPE
PE - FOF - FAS157-Level 3	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	29792	SUM AMERICAS
PE - FOF - FAS157-Level 3	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	49181	SUM ASIA
PE - FOF - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	23754	SUM AMERICAS
PE - GI - FAS157-Level 3	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	40558	SUM EUROPE
PE - GI - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE - GI - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE - GI - FAS157-Level 3	OTH	30-Nov-07 0A41	LB PRIVATE EQUITY ADVISERS LLC	46292	SUM AMERICAS
PE - GI - FAS157-Level 3	OTH	30-Nov-07 0A41	LB PRIVATE EQUITY ADVISERS LLC	46292	SUM AMERICAS
PE - GI - FAS157-Level 3	OTH	30-Nov-07 0C71	LB SKYPOWER INC.	56040	SUM AMERICAS
PE - GIF - FAS157-Level 3	OTH	30-Nov-07 0C71	LB SKYPOWER INC.	56040	SUM AMERICAS
PE - GIF - FAS157-Level 3	OTH	30-Nov-07 0C71	LB SKYPOWER INC.	56040	SUM AMERICAS
PE - GM - FAS157-Level 2	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	49360	SUM AMERICAS
PE - GMZ - FAS157-Level 2	OTH	30-Nov-07 0299	LB I GROUP INC.	47799	SUM AMERICAS
PE - GMZ - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	47799	SUM AMERICAS
PE - LOP - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	45190	SUM AMERICAS
PE - LOP - FAS157-Level 3	OTH	30-Nov-07 0C96	LB LOAN OPPORTUNITY ASSOC LLC	45189	SUM AMERICAS
PE - MB - FAS157-Level 1	OTH	30-Nov-07 0299	LB I GROUP INC.	21129	SUM EUROPE
PE - MB - FAS157-Level 1	OTH	30-Nov-07 0299	LB I GROUP INC.	21129	SUM EUROPE
PE - MB - FAS157-Level 1	OTH	30-Nov-07 0299	LB I GROUP INC.	29645	SUM AMERICAS
PE - MB - FAS157-Level 2	OTH	30-Nov-07 0019	LB ASIA HOLDINGS LIMITED	22162	SUM ASIA
PE - MB - FAS157-Level 2	OTH	30-Nov-07 0019	LB ASIA HOLDINGS LIMITED	22162	SUM ASIA
PE - MB - FAS157-Level 3	OTH	30-Nov-07 00U4	LB UK RE HOLDINGS LIMITED	47629	SUM EUROPE
PE - MB - FAS157-Level 3	OTH	30-Nov-07 00U4	LB UK RE HOLDINGS LIMITED	47629	SUM EUROPE
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0118	LEHMAN BROTHERS/ROSECLIFF INC.	22290	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0121	LEHMAN BROTHERS/MBGP INC.	27764	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0143	LB OFFSHORE PARTNERS LTD.	26143	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	21129	SUM EUROPE
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	21129	SUM EUROPE
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	29645	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	29645	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0459	LB MERCHANT BANKING PARTNERS II INC	22593	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0471	LB OFFSHORE PARTNERS II LTD.	22594	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0479	LEHMAN BROTHERS HOLDINGS PLC	27868	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0B51	LB CAPITAL PARTNERS I	43513	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0B52	LB CAPITAL PARTNERS II LP	43514	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0B53	LB CAPITAL PARTNERS III LP	43515	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0B54	LB CAPITAL PARTNERS IV LP	43516	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	30-Nov-07 0B81	LB MERCHANT BANKG CAP PARTNS V,L.P.	20945	SUM AMERICAS
PE - MB4 - FAS157-Level 3	OTH	30-Nov-07 0299	LB I GROUP INC.	48460	SUM AMERICAS
PE - MB4 - FAS157-Level 3	OTH	30-Nov-07 0C70	LBMB ASSOCIATES IV LLC	42051	SUM AMERICAS
PE - MB4 - FAS157-Level 3	OTH	30-Nov-07 0D01	LB MERCHANT BANKING GROUP VI LP	56211	SUM AMERICAS
PE - MB4 - FAS157-Level 3	OTH	30-Nov-07 0D02	LB MERCHANT BANKING CAP PART VI LP	56210	SUM AMERICAS
PE - MLPP - FAS157-Level 1	OTH	30-Nov-07 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE - MLPP - FAS157-Level 1	OTH	30-Nov-07 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE - MLPP - FAS157-Level 2	OTH	30-Nov-07 0299	LB I GROUP INC.	45010	SUM AMERICAS

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PE - MLPP - FAS157-Level 2	OTH	30-Nov-07 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE - PAT - FAS157-Level 3	OTH	30-Nov-07 0B56	LB OFFSHORE PART ACCT 2000/2001 LP	43518	SUM AMERICAS
PE - PAT - FAS157-Level 3	OTH	30-Nov-07 0B57	LB PARTNERSHIP ACCT 2000/2001 LP	43519	SUM AMERICAS
PE - RE - FAS157-Level 3	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20955	SUM AMERICAS
PE - RE - FAS157-Level 3	OTH	30-Nov-07 0312	PROPERTY ASSET MANAGEMENT INC	21130	SUM EUROPE
PE - RE - FAS157-Level 3	OTH	30-Nov-07 0312	PROPERTY ASSET MANAGEMENT INC	21130	SUM EUROPE
PE - RE - FAS157-Level 3	OTH	30-Nov-07 0312	PROPERTY ASSET MANAGEMENT INC	29647	SUM AMERICAS
PE - RE - FAS157-Level 3	OTH	30-Nov-07 0B07	LEHMAN CROSSROADS INVEST ADVISER LP	56212	SUM EUROPE
PE - RE - FAS157-Level 3	OTH	30-Nov-07 0B58	LB REAL ESTATE CAPITAL PART I LP	42815	SUM AMERICAS
PE - RE - FAS157-Level 3	OTH	30-Nov-07 0B58	LB REAL ESTATE CAPITAL PART I LP	48332	SUM EUROPE
PE - RE - FAS157-Level 3	OTH	30-Nov-07 0B59	LB OFFSHORE REAL ESTATE CAPITAL I	43520	SUM AMERICAS
PE - RE - FAS157-Level 3	OTH	30-Nov-07 0B59	LB OFFSHORE REAL ESTATE CAPITAL I	56150	SUM EUROPE
PE - RE DIRECT - FAS157-Level 3	OTH	30-Nov-07 0B84	PAMI LBREP II LLC	91118	SUM AMERICAS
PE - RE DIRECT - FAS157-Level 3	OTH	30-Nov-07 0B84	PAMI LBREP II LLC	91118	SUM AMERICAS
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B84	PAMI LBREP II LLC	48341	SUM EUROPE
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B84	PAMI LBREP II LLC	48354	SUM ASIA
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B84	PAMI LBREP II LLC	91118	SUM AMERICAS
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B89	REAL ESTATE PRIVATE EQUITY INC.	20061	SUM AMERICAS
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B89	REAL ESTATE PRIVATE EQUITY INC.	48338	SUM EUROPE
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B89	REAL ESTATE PRIVATE EQUITY INC.	48351	SUM ASIA
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B97	LB REAL ESTATE CAP PARTNERS II,L.P.	41951	SUM AMERICAS
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B97	LB REAL ESTATE CAP PARTNERS II,L.P.	48340	SUM EUROPE
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B97	LB REAL ESTATE CAP PARTNERS II,L.P.	48353	SUM ASIA
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B98	LB REAL OFFSHORE R E CAP PART II LP	41950	SUM AMERICAS
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B98	LB REAL OFFSHORE R E CAP PART II LP	48339	SUM EUROPE
PE - RE II - FAS157-Level 3	OTH	30-Nov-07 0B98	LB REAL OFFSHORE R E CAP PART II LP	48352	SUM ASIA
PE - RE1 - FAS157-Level 3	OTH	30-Nov-07 0312	PROPERTY ASSET MANAGEMENT INC	21130	SUM EUROPE
PE - RE2 - FAS157-Level 3	OTH	30-Nov-07 0B83	LB OFFSHORE R EST ASSOCIATES II,LTD	48342	SUM EUROPE
PE - RE2 - FAS157-Level 3	OTH	30-Nov-07 0B83	LB OFFSHORE R EST ASSOCIATES II,LTD	48355	SUM ASIA
PE - RE2 - FAS157-Level 3	OTH	30-Nov-07 0B83	LB OFFSHORE R EST ASSOCIATES II,LTD	91117	SUM AMERICAS
PE - RE3 - FAS157-Level 2	OTH	30-Nov-07 0B07	LEHMAN CROSSROADS INVEST ADVISER LP	56212	SUM EUROPE
PE - RE3 - FAS157-Level 2	OTH	30-Nov-07 0C56	REPE LBREP III LLC	53053	SUM AMERICAS
PE - RE3 - FAS157-Level 2	OTH	30-Nov-07 0C56	REPE LBREP III LLC	56068	SUM ASIA
PE - RE3 - FAS157-Level 3	OTH	30-Nov-07 0B07	LEHMAN CROSSROADS INVEST ADVISER LP	56212	SUM EUROPE
PE - RE3 - FAS157-Level 3	OTH	30-Nov-07 0B07	LEHMAN CROSSROADS INVEST ADVISER LP	56212	SUM EUROPE
PE - RE3 - FAS157-Level 3	OTH	30-Nov-07 0B07	LEHMAN CROSSROADS INVEST ADVISER LP	56212	SUM EUROPE
PE - RE3 - FAS157-Level 3	OTH	30-Nov-07 0C56	REPE LBREP III LLC	53053	SUM AMERICAS
PE - RE3 - FAS157-Level 3	OTH	30-Nov-07 0C56	REPE LBREP III LLC	53053	SUM AMERICAS
PE - RE3 - FAS157-Level 3	OTH	30-Nov-07 0C56	REPE LBREP III LLC	53053	SUM AMERICAS
PE - RE3 - FAS157-Level 3	OTH	30-Nov-07 0C56	REPE LBREP III LLC	56068	SUM ASIA
PE - RE3 - FAS157-Level 3	OTH	30-Nov-07 0C56	REPE LBREP III LLC	56068	SUM ASIA
PE - RE3 - FAS157-Level 3	OTH	30-Nov-07 0C56	REPE LBREP III LLC	56068	SUM ASIA
PE - REI - FAS157-Level 3	OTH	30-Nov-07 00D3	LB OFFSHORE REAL ESTATE ASSOCIATES	56135	SUM AMERICAS
PE - REI - FAS157-Level 3	OTH	30-Nov-07 00D3	LB OFFSHORE REAL ESTATE ASSOCIATES	56135	SUM AMERICAS
PE - REI - FAS157-Level 3	OTH	30-Nov-07 00D3	LB OFFSHORE REAL ESTATE ASSOCIATES	56147	SUM EUROPE
PE - REM 1 - FAS157-Level 3	OTH	30-Nov-07 0B89	REAL ESTATE PRIVATE EQUITY INC.	21188	SUM AMERICAS
PE - REM 1 - FAS157-Level 3	OTH	30-Nov-07 0B89	REAL ESTATE PRIVATE EQUITY INC.	48346	SUM EUROPE
PE - REM 2 - FAS157-Level 3	OTH	30-Nov-07 0B89	REAL ESTATE PRIVATE EQUITY INC.	21188	SUM AMERICAS
PE - REM I - FAS157-Level 3	OTH	30-Nov-07 0C04	LB REAL ESTATE MEZZANINE CAP PAR LP	21621	SUM AMERICAS

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PE - REM I - FAS157-Level 3	OTH	30-Nov-07	0C04	LB REAL ESTATE MEZZANINE CAP PAR LP	48345	SUM EUROPE
PE - REM1 - FAS157-Level 3	OTH	30-Nov-07	0B82	LB OFFSHORE RE MEZZANINE ASSOC,LTD.	48347	SUM EUROPE
PE - REM1 - FAS157-Level 3	OTH	30-Nov-07	0B82	LB OFFSHORE RE MEZZANINE ASSOC,LTD.	91116	SUM AMERICAS
PE - REM1 - FAS157-Level 3	OTH	30-Nov-07	0B89	REAL ESTATE PRIVATE EQUITY INC.	21188	SUM AMERICAS
PE - Real Estate - FAS157-Level 3	OTH	30-Nov-07	0B83	LB OFFSHORE R EST ASSOCIATES II,LTD	48342	SUM EUROPE
PE - Real Estate - FAS157-Level 3	OTH	30-Nov-07	0B83	LB OFFSHORE R EST ASSOCIATES II,LTD	91117	SUM AMERICAS
PE - Reversal - FAS157-Level 1	OTH	30-Nov-07	0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
PE - Reversal - FAS157-Level 2	OTH	30-Nov-07	0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
PE - Reversal - FAS157-Level 3	OTH	30-Nov-07	0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
PE - SEC - FAS157-Level 3	OTH	30-Nov-07	0143	LB OFFSHORE PARTNERS LTD.	45511	SUM AMERICAS
PE - SEC - FAS157-Level 3	OTH	30-Nov-07	0299	LB I GROUP INC.	21511	SUM AMERICAS
PE - SunCal Master III - FAS157-Level C	OTH	30-Nov-07	0B84	PAMI LBREP II LLC	91118	SUM AMERICAS
PE - VC - FAS157-Level 1	OTH	30-Nov-07	0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - VC - FAS157-Level 1	OTH	30-Nov-07	0312	PROPERTY ASSET MANAGEMENT INC	28173	SUM AMERICAS
PE - VC - FAS157-Level 1	OTH	30-Nov-07	0479	LEHMAN BROTHERS HOLDINGS PLC	24404	SUM EUROPE
PE - VC - FAS157-Level 1	OTH	30-Nov-07	0B34	LB VENTURE ASSOCIATES 2003 LLC	43471	SUM AMERICAS
PE - VC - FAS157-Level 2	OTH	30-Nov-07	0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - VC - FAS157-Level 2	OTH	30-Nov-07	0312	PROPERTY ASSET MANAGEMENT INC	28173	SUM AMERICAS
PE - VC - FAS157-Level 2	OTH	30-Nov-07	0312	PROPERTY ASSET MANAGEMENT INC	28173	SUM AMERICAS
PE - VC - FAS157-Level 2	OTH	30-Nov-07	0A48	LB VENTURE ASSOCIATES II LLC	42810	SUM ASIA
PE - VC - FAS157-Level 2	OTH	30-Nov-07	0A48	LB VENTURE ASSOCIATES II LLC	42810	SUM ASIA
PE - VC - FAS157-Level 3	OTH	30-Nov-07	0119	LEHMAN BROTHERS VENTURE ASSOC INC	27389	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	30-Nov-07	0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	30-Nov-07	0312	PROPERTY ASSET MANAGEMENT INC	28173	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	30-Nov-07	0479	LEHMAN BROTHERS HOLDINGS PLC	24404	SUM EUROPE
PE - VC - FAS157-Level 3	OTH	30-Nov-07	0479	LEHMAN BROTHERS HOLDINGS PLC	24404	SUM EUROPE
PE - VC - FAS157-Level 3	OTH	30-Nov-07	0A48	LB VENTURE ASSOCIATES II LLC	42810	SUM ASIA
PE - VC - FAS157-Level 3	OTH	30-Nov-07	0A48	LB VENTURE ASSOCIATES II LLC	42810	SUM ASIA
PE - VC - FAS157-Level 3	OTH	30-Nov-07	0B34	LB VENTURE ASSOCIATES 2003 LLC	43471	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	30-Nov-07	0B50	LB VENTURE CAPITAL PARTNERS II LP	43511	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	30-Nov-07	0B60	LB VENTURE CAPITAL PARTNERS I LP	43512	SUM AMERICAS
PE - VC V - FAS157-Level 3	OTH	30-Nov-07	0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - crs - FAS157-Level 3	OTH	30-Nov-07	0B93	LEHMAN CROSSROADS CAPITAL PARTNERS	21523	SUM AMERICAS
PE - sec - FAS157-Level 3	OTH	30-Nov-07	0C22	LB SECONDARY OPP CAP PARTNERS, LP	21183	SUM AMERICAS
PE - sec - FAS157-Level 3	OTH	30-Nov-07	0C23	LB OFFSHORE SECON OPP CAP PTNRS, LP	21184	SUM AMERICAS
PE - sec - FAS157-Level 3	OTH	30-Nov-07	0C34	LB SECOPP ASSOCIATES, LLC	50045	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	30-Nov-07	0B07	LEHMAN CROSSROADS INVEST ADVISER LP	43360	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	30-Nov-07	0B11	THE MAIN OFFICE MANAGEMENT CO II LP	43372	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	30-Nov-07	0B12	CAPITAL ANALYTICS II LP	41532	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	30-Nov-07	0B13	E-VALUATE II LP	43359	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	30-Nov-07	0B14	SECURITY ASSURANCE ADVISERS II LP	43371	SUM AMERICAS
PE Skypower- Goodwill	OTH	30-Nov-07	0C71	LB SKYPOWER INC.	56040	SUM AMERICAS
PE Skypower- Other Asset	OTH	30-Nov-07	0C71	LB SKYPOWER INC.	56040	SUM AMERICAS
PE- GMZ- FAS LEVEL 2	OTH	30-Nov-07	0299	LB I GROUP INC.	47799	SUM AMERICAS
PREFDEBTORS 13010 INVESTMENT IN CONS. SUBS	OTH	30-Nov-07	00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
PREFERCASH 13010 INVESTMENT IN CONS. SUBS	OTH	30-Nov-07	00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
PREFERFXASTS 13010 INVESTMENT IN CONS. SUBS	OTH	30-Nov-07	00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
PREFOTHERS 13010 INVESTMENT IN CONS. SUBS	OTH	30-Nov-07	00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
PRIVATE EQUITY G-MEZZ A/C 95121737	OTH	30-Nov-07	0299	LB I GROUP INC.	47799	SUM AMERICAS

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Payout of E&E	OTH	30-Nov-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
Payout of E&E	OTH	30-Nov-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
Preferred Mortgages - Goodwill	OTH	30-Nov-07 00N3	PREFERRED MORTGAGES	41864	SUM EUROPE
Preferred Mortgages - Goodwill	OTH	30-Nov-07 00N3	PREFERRED MORTGAGES	41864	SUM EUROPE
Prepaids, Deferred taxes	OTH	30-Nov-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Prepaids, Deferred taxes	OTH	30-Nov-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Prepaids, Deferred taxes	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Prepaids, Deferred taxes	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Private Equity Minority Interest	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
REP108-FV1-GB TPB Repo 108 Regionalisation -Asia	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
REPO 108 Reallocation from TPB to Synthetic Financ	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
RESERVES	OTH	30-Nov-07 00N4	PENINSULA GOLF	40240	SUM EUROPE
RESERVES	OTH	30-Nov-07 00R7	HARLEY PROPERTY VENTURES	40825	SUM EUROPE
Rate Derivatives Americas Cash Collateral Rec 1234	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Rate Derivatives Americas Cash Collateral Rec 1234	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Rate Derivatives Europe Cash Collateral Rec 12340	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29478	SUM EUROPE
Receivables	OTH	30-Nov-07 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Receivables	OTH	30-Nov-07 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Receivables	OTH	30-Nov-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Receivables	OTH	30-Nov-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Receivables	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Receivables	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Receivables	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS
Receivables	OTH	30-Nov-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS
Receivables Customer	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	27643	SUM AMERICAS
Regional Allocation of NMDr - Stat Arb US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47612	SUM AMERICAS
Regional Allocation of NMDr - TPB US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Regional Allocation of NMDr - TPB US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Residual from Securitsations	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
Reversal FAS140-FV1-JP Asset swap for	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
ReversalFAS140 Asset swap gross up reduction (off	OTH	30-Nov-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Reverse Repos not fed to GFS Positions	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	27281	SUM AMERICAS
SEG CASH - GLG not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - GLG not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - GLG not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	91064	SUM EUROPE
SEG CASH - regionalisation Asia	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation Asia	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
SEG CASH - regionalisation US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
SEGCSH	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
SEGCSH	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
SEGCSH-FV1- ZZ LBJ seg cash from LBACC 30-Nov	OTH	30-Nov-07 0083	LEHMAN BROTHERS JAPAN INC.	24420	SUM ASIA
SP America Trading Cash Collateral Rec 12340	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
SP America Trading Cash Collateral Rec 12340	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
SPMLASSETS 13010 INVESTMENT IN CONS. SUBS	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
SPMLCASH 13010 INVESTMENT IN CONS. SUBS	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
STR Vol Reserve	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE

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Second Upload: Cash (Other)	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
Seg Cash Allocation as per Kleber/Chris Li	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
Seg Cash Allocation as per Kleber/Chris Li	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
Segregated Cash - NY Allocation to London	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	29356	SUM EUROPE
Self Funded Trades	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Self Funded Trades	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Short Credit Transfer between IRP & CFU	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Short Credit Transfer between IRP & CFU	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23367	SUM AMERICAS
Southern Pacific - Goodwill	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	41863	SUM EUROPE
Southern Pacific - Goodwill	OTH	30-Nov-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	41863	SUM EUROPE
Stat Arb NMD for Fungible A/C's - not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
Stock Borrow Rebate Receiveable	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Stock Borrow Rebate Receiveable	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Sumitomo Loan Participation (HG FRL)- LB Bank	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25240	SUM AMERICAS
Sumitomo Loan Participation (HG FRL)- LB Bank	OTH	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	41171	SUM AMERICAS
Sumitomo Loan Participation (HG FRL)- LB Bank	OTH	30-Nov-07 0212	LEHMAN BROTHERS BANK	25417	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) LBCB	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) LBCB	OTH	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	41150	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) LBCB	OTH	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	41165	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) - LCPI	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) - LCPI	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) - LCPI	OTH	30-Nov-07 0045	LEHMAN COMMERCIAL PAPER INC.	25240	SUM AMERICAS
Summit (N-FIPSUM & N-EURSUM)	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Summit Loans	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	43396	SUM EUROPE
Swaps	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS
Swaps	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS
Swaps	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26444	SUM AMERICAS
Swaps	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	26444	SUM AMERICAS
Swaps	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Swaps	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24084	SUM AMERICAS
Swaps	OTH	30-Nov-07 00T1	LB COMMERCIAL BANK (LBCB)	20900	SUM AMERICAS
Swaps LOTC	OTH	30-Nov-07 0A80	LB OTC DERIVATIVES INC	21984	SUM AMERICAS
Swaps MTM SYN PB	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	26076	SUM EUROPE
Swaps MTM SYN PB	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Swaps MTM YE - Cayman	OTH	30-Nov-07 00F1	LBEFG CAYMAN	43603	SUM EUROPE
Swaps MTM YE - LBF	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE
Swaps MTM YE - LBIE	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
TMS FAS 140 GROSS UP	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
TMS FAS 140 GROSS UP	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
TMS Fails	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
TMS Trade Date Impact	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23152	SUM AMERICAS
TMS Trade Date Impact	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
TPB L3FID3 Rev Repos	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB L3FID3 Rev Repos	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB L3FID3 Rev Repos - regionalisation America	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
TPB L3FID3 Rev Repos - regionalisation America	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
TPB NMD for Fungible A/C's - not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB NMD for Fungible A/C's - not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB Repo 108 Regionalisation	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE

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TPB Repo 108 Regionalisation -US	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Taj Capital Investment (New Silk Route) - a/c 1108	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	53011	SUM ASIA
Taj Capital Investment - a/c 11082	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	53011	SUM ASIA
Tax Receivable + DTA - Not in GFS	OTH	30-Nov-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
Townsend Goodwill	OTH	30-Nov-07 0C18	TOWNSEND ANALYTICS	21768	SUM AMERICAS
Townsend Goodwill	OTH	30-Nov-07 0C18	TOWNSEND ANALYTICS	21768	SUM AMERICAS
Transfer Fenway position from HGC to Treasury	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
Trapped Cash - not booked on any system	OTH	30-Nov-07 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 006C	WOORI LB EIGHT ASSET SECUR SPEC CO	40192	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 006C	WOORI LB EIGHT ASSET SECUR SPEC CO	40192	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 012C	LB CAPITAL CORPORATION III	43848	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 015B	WOORI LB 6TH ASSET SECUR SPEC CO LT	43245	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 015B	WOORI LB 6TH ASSET SECUR SPEC CO LT	43245	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 0240	FALCON HOLDINGS II INC.	27168	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 0240	FALCON HOLDINGS II INC.	27168	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 037A	L.B.A YK	28387	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 043A	LBC YK	28386	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 054C	LEIHUA ASSET MGT CORP LIMITED	20812	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 062A	LBD YK	29686	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 064A	HY INVESTMENTS (IRELAND) LIMITED	29689	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 066A	LBE YK	29687	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 068A	LB HY OPPORT KOREA INC	25096	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
Trapped Cash - not booked on any system	OTH	30-Nov-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
Treasury Cash Cushion	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
Treasury Cash mgmt Transfer	OTH	30-Nov-07 ALL	UNASSIGNED	00000	UNASSIGNED
Tudor Ventures Investment - a/c 11081	OTH	30-Nov-07 0099	LEHMAN BROTHERS HOLDINGS INC.	47740	SUM AMERICAS
US Commodities - CD's and Other MMs	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - CD's and Other MMs	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Debt	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Debt	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Derivatives	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Derivatives	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Other Assets	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Other Assets	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Physical Commodities	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Physical Commodities	OTH	30-Nov-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
Zero Out Flash No Balances	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Zero Out Flash No Balances	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
Zero Out Flash No Balances	OTH	30-Nov-07 0000	LEHMAN BROTHERS INC.	75381	SUM AMERICAS
Zero Out Flash No Balances	OTH	30-Nov-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Zero Out Flash No Balances	OTH	30-Nov-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS

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	TMS	30-Nov-07	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
	TMS	30-Nov-07	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
	TMS	30-Nov-07	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
	TMS	30-Nov-07	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
	TMS	30-Nov-07	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	41115	SUM AMERICAS
	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	43788	SUM AMERICAS
	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
	TMS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	51331	SUM AMERICAS
	TMS	30-Nov-07 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	23800	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	25171	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47090	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47090	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	30-Nov-07 0000	LEHMAN BROTHERS INC.	47092	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	50155	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51388	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51388	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51388	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51388	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51388	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51388	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51388	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS

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Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0000	LEHMAN BROTHERS INC.	52023	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0059	LB SPECIAL FINANCING INC.	21527	SUM AMERICAS
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0059	LB SPECIAL FINANCING INC.	46153	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0059	LB SPECIAL FINANCING INC.	47465	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0059	LB SPECIAL FINANCING INC.	47494	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0059	LB SPECIAL FINANCING INC.	49151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0059	LB SPECIAL FINANCING INC.	49151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0059	LB SPECIAL FINANCING INC.	49153	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0059	LB SPECIAL FINANCING INC.	49153	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Adjustment for the extinguishment of Lehman Paper	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Convertibles/HY/Portfolio JV	TMS	39416 0000	LEHMAN BROTHERS INC.	51326	SUM AMERICAS
Convertibles/HY/Portfolio JV	TMS	39416 0000	LEHMAN BROTHERS INC.	51326	SUM AMERICAS
Convertibles/HY/Portfolio JV	TMS	39416 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
Convertibles/HY/Portfolio JV	TMS	39416 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
Convertibles/HY/Portfolio JV	TMS	39416 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Convertibles/HY/Portfolio JV	TMS	39416 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	TMS	39416 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	TMS	39416 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	TMS	39416 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	TMS	39416 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS

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Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	25438	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	27642	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	27642	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	27645	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	27645	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	41115	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	41811	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	41835	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	42003	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	42005	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	42005	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	51137	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	51320	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	51329	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	51335	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	43191	SUM EUROPE

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Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	43191	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46114	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46145	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46145	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46160	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46160	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46163	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46167	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46170	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46173	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46173	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46176	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46180	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	46180	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	47479	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	48627	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	49151	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	49152	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	49152	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	50064	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	50065	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	51294	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	51294	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	51331	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	51372	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	51372	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	51372	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	53084	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	53084	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	53095	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	53108	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0059	LB SPECIAL FINANCING INC.	53111	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	46948	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39416 0A80	LB OTC DERIVATIVES INC	52087	SUM AMERICAS
Future Margin House 12020 12050	TMS	39416 0299	LB I GROUP INC.	47550	SUM AMERICAS
Future Margin House 12020 12050	TMS	39416 0299	LB I GROUP INC.	47550	SUM AMERICAS
IM Forgiveable Loans - PIM San Fransisco	TMS	39416 0000	LEHMAN BROTHERS INC.	00525	SUM AMERICAS
IM Forgiveable Loans - PIM San Fransisco	TMS	39416 0000	LEHMAN BROTHERS INC.	00525	SUM AMERICAS

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IM Forgiveable Loans - PIM Boston	TMS	39416 0000	LEHMAN BROTHERS INC.	00031	SUM AMERICAS
IM Forgiveable Loans Carry - NB Private Asset Mana	TMS	39416 0000	LEHMAN BROTHERS INC.	44100	SUM AMERICAS
IM Forgiveable Loans Carry - NB Private Asset Mana	TMS	39416 0000	LEHMAN BROTHERS INC.	44100	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Atlanta	TMS	39416 0000	LEHMAN BROTHERS INC.	00399	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Atlanta	TMS	39416 0000	LEHMAN BROTHERS INC.	00399	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Boston	TMS	39416 0000	LEHMAN BROTHERS INC.	00358	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Boston	TMS	39416 0000	LEHMAN BROTHERS INC.	00358	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Chicago - Lasalle	TMS	39416 0000	LEHMAN BROTHERS INC.	00580	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Chicago - Lasalle	TMS	39416 0000	LEHMAN BROTHERS INC.	00580	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Dallas	TMS	39416 0000	LEHMAN BROTHERS INC.	00638	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Dallas	TMS	39416 0000	LEHMAN BROTHERS INC.	00638	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Los Angeles	TMS	39416 0000	LEHMAN BROTHERS INC.	00337	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Los Angeles	TMS	39416 0000	LEHMAN BROTHERS INC.	00337	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Miami	TMS	39416 0000	LEHMAN BROTHERS INC.	00733	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Miami	TMS	39416 0000	LEHMAN BROTHERS INC.	00733	SUM AMERICAS
IM Forgiveable Loans Carry - PIM New York	TMS	39416 0000	LEHMAN BROTHERS INC.	00306	SUM AMERICAS
IM Forgiveable Loans Carry - PIM New York	TMS	39416 0000	LEHMAN BROTHERS INC.	00306	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Palm Beach	TMS	39416 0000	LEHMAN BROTHERS INC.	00708	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Palm Beach	TMS	39416 0000	LEHMAN BROTHERS INC.	00708	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Park Avenue AM	TMS	39416 0000	LEHMAN BROTHERS INC.	00095	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Park Avenue AM	TMS	39416 0000	LEHMAN BROTHERS INC.	00095	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Philadelphia	TMS	39416 0000	LEHMAN BROTHERS INC.	00350	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Philadelphia	TMS	39416 0000	LEHMAN BROTHERS INC.	00350	SUM AMERICAS
IM Forgiveable Loans Carry - PIM San Francisco	TMS	39416 0000	LEHMAN BROTHERS INC.	00525	SUM AMERICAS
IM Forgiveable Loans Carry - PIM San Francisco	TMS	39416 0000	LEHMAN BROTHERS INC.	00525	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
JV Allocations - NY	TMS	39416 0000	LEHMAN BROTHERS INC.	49789	SUM AMERICAS
JV Allocations - NY	TMS	39416 021C	PRINCIPAL TRANSACTIONS INC II	48734	SUM AMERICAS
JV Allocations - NY	TMS	39416 021C	PRINCIPAL TRANSACTIONS INC II	48734	SUM AMERICAS
JV Allocations - NY	TMS	39416 0299	LB I GROUP INC.	29453	SUM AMERICAS
JV Allocations - NY	TMS	39416 0299	LB I GROUP INC.	47578	SUM AMERICAS
JV Allocations - NY	TMS	39416 0299	LB I GROUP INC.	47578	SUM AMERICAS
JV Allocations - NY	TMS	39416 0299	LB I GROUP INC.	47578	SUM AMERICAS
JV Allocations - NY	TMS	39416 0299	LB I GROUP INC.	47733	SUM AMERICAS
JV Allocations - NY	TMS	39416 0299	LB I GROUP INC.	47733	SUM AMERICAS
JV Allocations - NY	TMS	39416 0299	LB I GROUP INC.	47733	SUM AMERICAS
JV Allocations - NY	TMS	39416 0299	LB I GROUP INC.	50061	SUM AMERICAS
JV Allocations - NY	TMS	39416 0299	LB I GROUP INC.	50061	SUM AMERICAS
JV Allocations - NY	TMS	39416 0299	LB I GROUP INC.	50061	SUM AMERICAS
JV Allocations - NY	TMS	39416 0299	LB I GROUP INC.	52085	SUM AMERICAS
OCC Options Netting	TMS	39416 0000	LEHMAN BROTHERS INC.	00708	SUM AMERICAS
OCC Options Netting	TMS	39416 0000	LEHMAN BROTHERS INC.	00733	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

OCC Options Netting	TMS	39416 0000	LEHMAN BROTHERS INC.	20958	SUM AMERICAS
OCC Options Netting	TMS	39416 0000	LEHMAN BROTHERS INC.	23561	SUM AMERICAS
OCC Options Netting	TMS	39416 0000	LEHMAN BROTHERS INC.	48149	SUM AMERICAS
OCC Options Netting	TMS	39416 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
OCC Options Netting	TMS	39416 0000	LEHMAN BROTHERS INC.	51326	SUM AMERICAS
OCC Options Netting	TMS	39416 0000	LEHMAN BROTHERS INC.	51329	SUM AMERICAS
OCC Options Netting	TMS	39416 0000	LEHMAN BROTHERS INC.	51335	SUM AMERICAS
OCC Options Netting	TMS	39416 0000	LEHMAN BROTHERS INC.	53083	SUM AMERICAS
SG Cowen Goodwill	TMS	39416 0000	LEHMAN BROTHERS INC.	00753	SUM AMERICAS
SG Cowen Goodwill	TMS	39416 0000	LEHMAN BROTHERS INC.	00753	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00107	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00111	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00111	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00111	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00111	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00111	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00120	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00306	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00525	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	00733	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	22704	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23351	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23649	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23649	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23649	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23698	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23800	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23800	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23800	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23800	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23800	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25160	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25160	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25160	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25173	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25173	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25194	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25560	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25560	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25563	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25566	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25569	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25569	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	25594	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	26346	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	26346	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	29450	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	29489	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	40126	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	40263	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	41115	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	41115	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42178	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42178	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42178	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42178	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42178	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42244	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42244	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42244	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42423	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42427	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42427	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	42427	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	43453	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	43479	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	45195	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	47751	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	47751	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	47751	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	47751	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	47751	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	47751	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	47751	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	51320	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0059	LB SPECIAL FINANCING INC.	21527	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0059	LB SPECIAL FINANCING INC.	47494	SUM EUROPE
TMS Accrued Interest Adjustment	TMS	39416 0059	LB SPECIAL FINANCING INC.	49153	SUM EUROPE
TMS Accrued Interest Adjustment	TMS	39416 0143	LB OFFSHORE PARTNERS LTD.	56205	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0299	LB I GROUP INC.	22258	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0299	LB I GROUP INC.	22258	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0299	LB I GROUP INC.	22258	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0299	LB I GROUP INC.	22258	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0299	LB I GROUP INC.	22258	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0299	LB I GROUP INC.	22636	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0299	LB I GROUP INC.	47799	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0299	LB I GROUP INC.	48495	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	22452	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	25562	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	25562	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	25562	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	25562	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	25565	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	25565	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	45069	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	45069	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	45069	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	45069	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	47749	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	47749	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	50087	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	50131	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0498	RIBCO LLC	50131	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0A83	LBK RIBCO	25485	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0B61	TAX EXEMPT AFFORD MORTGAGE ACCEPT	43573	SUM AMERICAS
TMS Accrued Interest Adjustment	TMS	39416 0B61	TAX EXEMPT AFFORD MORTGAGE ACCEPT	43573	SUM AMERICAS
When Issueds	TMS	39416 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
When Issueds	TMS	39416 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
When Issueds	TMS	39416 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
When Issueds	TMS	39416 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
When Issueds	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
When Issueds	TMS	39416 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
When Issueds	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
When Issueds	TMS	39416 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
When Issueds	TMS	39416 0000	LEHMAN BROTHERS INC.	25560	SUM AMERICAS
When Issueds	TMS	39416 0000	LEHMAN BROTHERS INC.	25566	SUM AMERICAS
When Issueds	TMS	39416 0000	LEHMAN BROTHERS INC.	47751	SUM AMERICAS

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Division	Synthetic Division	BPM Level 0	BPM Level 1
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING

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LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE

SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE

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SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER

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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE

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SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS

SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR

SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR

SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING

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SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE

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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA

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SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA

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SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	CLEARING AND EXECUTION	STAT ARB CLEARING EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH

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SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURC
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE

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SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA

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SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	PIM PRE ALLOCATED EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD PROP EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE

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SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-BANKING DIVISION	GFS-BANKING DIVISION	LEVERAGED FINANCE	LF AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	LEVERAGED FINANCE	LF AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	LEVERAGED FINANCE	LF AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	LEVERAGED FINANCE	LF AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	LEVERAGED FINANCE	LF AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-BANKING DIVISION	GFS-BANKING DIVISION	LEVERAGED FINANCE	LF AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE

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SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV AMER PRE ALL
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER

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SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-PRIME SERVICES	GFS-FIXED INCOME	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MGMT ADMINISTRATION	ASSET MGMT ADMIN AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MGMT ADMINISTRATION	ASSET MGMT ADMIN AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US

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SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE

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SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME

SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING

SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS

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SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA

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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NEUBERGER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NEUBERGER US
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA

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SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-BANKING DIVISION	GFS-BANKING DIVISION	ADVISORY	ADVISORY AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	ADVISORY	ADVISORY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA

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SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	LIQUID MKTS PROP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE

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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMEI
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST EUR
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST EUR
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	LIQUID MKTS PROP ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT -ASIA
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PRIVATE FUNDS MARKETING AM
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS

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SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE ASIA
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-BANKING DIVISION	GFS-BANKING DIVISION	DCM ABS	DCM OTHER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE

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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- EURC
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	PIM MANAGEMENT
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	PIM MANAGEMENT
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV ALLOC	MORT CAP DIV ALLOC ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA

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SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV ALLOC	MORT CAP DIV ALLOC ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV ASIA PRE ALL
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV ALLOC	MORT CAP DIV ALLOC ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV ASIA PRE ALL
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV ASIA PRE ALL
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURO
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURO
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURO

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS

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SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US

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SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EM AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	INSURANCE PROD GROUP-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	INSURANCE PROD GROUP-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS

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SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE

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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NEUBERGER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NEUBERGER US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PRIVATE FUNDS MARKETING AM
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER

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SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-BANKING DIVISION	GFS-BANKING DIVISION	DCM ABS	DCM OTHER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURC
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING

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UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA

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SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	BANKING CORPORATE	CORPORATE - AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	BANKING CORPORATE	CORPORATE - AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS

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LBEX-DOCID 3439086

SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CORPORATE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CORPORATE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CORPORATE AMERICA
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK EUR
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK EUR
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK EUR
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK EUR
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK EUR
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK EUR
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CORPORATE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CORPORATE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV EUR PRE ALLO
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV EUR PRE ALLO
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE

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UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV EUR PRE ALLO
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV EUR PRE ALLO
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE

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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	TAL-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	TAL-AMERICAS
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS

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SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS

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SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC

SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	LATIN AMERICA

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SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD PROP AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	LATIN AMERICA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US

SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US

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LBEX-DOCID 3439086

SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD PROP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING

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PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS

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SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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BPM Level 2	Account	Account Name	Settlement Currency	Short Inventory, SD @ MV	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
GLOBAL TRADING STRAT-AMER	07300BBN6	GTS GERMAN INV	EUR	0	221,431,919	
SINGLE STOCK EXOTICS	0740031V6		CHF	0	72,060	
SINGLE STOCK EXOTICS	0740031V6		CHF	0	5,161,478	
SINGLE STOCK EXOTICS	0740031V6		CHF	0	1,721,402	
PROGRAM TRADING AMERICAS	078004470	AGPT LDN TDG AMERI	USD	0	3	
PROGRAM TRADING AMERICAS	078004470	AGPT LDN TDG AMERI	USD	0	3	
PROGRAM TRADING AMERICAS	078004470	AGPT LDN TDG AMERI	USD	0	1	
TRAD PRIME BROKER EUROPE	072003874	GLG FUNDS DAWAY	AUD	0	1	
TRAD PRIME BROKER EUROPE	072003874	GLG FUNDS DAWAY	CNY	0	0	
TRAD PRIME BROKER EUROPE	072003874	GLG FUNDS DAWAY	USD	0	1	
OTHER STR VOL AMERICAS	078005998	NY WARRANT WASH	EUR	0	37,504	
CORRELATION - STR	078007218	EQTY LKD BD SEASON	USD	0	1	
GLOBAL TRADING STRAT-AMER	07300BBN6	GTS GERMAN INV	USD	0	-177,145,535	0
MATCH BOOK TRADING EUROPE	073000747	DEM MATCHED BOOK	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000747	DEM MATCHED BOOK	USD	0	0	0
SINGLE STOCK EXOTICS	078000668	STET STOCK	USD	0	0	0
SINGLE STOCK	072004XZ2	AMM WASH	USD	0	0	0
SINGLE STOCK	0710048D0	L-FINFRONT	USD	0	0	0
SINGLE STOCK	0710025R6	L-TEK_FRONT	USD	0	0	0
SINGLE STOCK	0710025Z8	L-FRM_FRONT	USD	0	0	0
SINGLE STOCK	0710026B0	L-RET_FRONT	USD	0	0	0
SINGLE STOCK	0710026F1	L-CYN_FRONT	USD	0	0	0
EMG STRUCTURED EUROPE	071002TX7	L-RUALBIE	USD	0	0	0
OTHER/JV BOOKS	071000Q97	L-EXALBF	USD	0	0	0
EQUITIES STRATEGIES-NON JAPAN	0710079L4	T-C32	USD	0	18,873,946	0
FX-OPTIONS AMERICAS	07200CQC3	FXSEC TRADING	USD	0	-294,630	0
FX-OPTIONS AMERICAS	07200CQC3	FXSEC TRADING	USD	0	-917,567	0
FX-OPTIONS AMERICAS	07200CQC3	FXSEC TRADING	USD	0	-171,185	0
FX-OPTIONS AMERICAS	07200CQC3	FXSEC TRADING	USD	0	-2,534,390	0
HG FLOW TRADING US	0730047R8	MARKET ACCESS	USD	0	-5,025	0
HG FLOW TRADING US	0730048J5	BRIAN MAGGIO	USD	0	-45,899	0
HG FLOW TRADING US	07200CQW9	MK ITS	USD	0	-13,890,110	0
HG FLOW TRADING US	07200CQW9	MK ITS	USD	0	-4,960,108	0
AGENCY CALLABLE	076009760	LEHMAN ISSUES	USD	0	-801,160	0
AGENCY CALLABLE	076009760	LEHMAN ISSUES	USD	0	-6,340,252	0
AGENCY CALLABLE	076009760	LEHMAN ISSUES	USD	0	-941,578	0
AGENCY CALLABLE	076009760	LEHMAN ISSUES	USD	0	-411,373	0
AGENCY CALLABLE	076009760	LEHMAN ISSUES	USD	0	-24,784,418	0
AGENCY CALLABLE	076009760	LEHMAN ISSUES	USD	0	-1,447,806	0
AGENCY CALLABLE	076009760	LEHMAN ISSUES	USD	0	-292,359	0
AGENCY CALLABLE	076009760	LEHMAN ISSUES	USD	0	-537,552	0
EUR COMMODITIES STRUCTURED	07200CRF5	LBI BOND	USD	0	-20,813	0
EUR COMMODITIES STRUCTURED	0740057Z6	AGY COMMODITY LINK	USD	0	-1,150,000	0

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EUR COMMODITIES STRUCTURED	0740057Z6	AGY COMMODITY LINK	USD	0	-2,675,000	0
CDO BESPOKE CORRELATION EUR	0740081X1	CDORELV_LON_BOND	USD	0	-5,302,700	0
CDO CREDIT CPPI EUR	072006P94	CH CPPI BND LBSF	USD	0	-26,422,858	0
CDO EM STRUCTURED PRODUCTS US	073008286	CRD EMG BASKET	USD	0	-703,398	0
FUNDS JV TRADING	077005908	FUNDS LBF NEW ISSU	USD	0	-136,827	0
FUNDS JV TRADING	077005908	FUNDS LBF NEW ISSU	USD	0	-71,774	0
FUNDS JV TRADING	077005908	FUNDS LBF NEW ISSU	USD	0	-7,620,370	0
FUNDS JV TRADING	077005908	FUNDS LBF NEW ISSU	USD	0	-282,000	0
OTHER STR VOL AMERICAS	071000Q55	N-JOE	USD	0	-1,020,131	0
OTHER STR VOL AMERICAS	071000Q55	N-JOE	USD	0	-7,748,959	0
STRUCTURED VOL JAPAN	071000525	T-SSB STOCK BOOK	USD	0	-1,785,202	0
STRUCTURED VOL JAPAN	071000P23	T-STR STOCK	USD	0	-2,365,226	0
STRUCTURED VOL JAPAN	072009590	T-EOT STOCK BOOK	USD	0	-920,683	0
STRUCTURED VOL JAPAN	072009590	T-EOT STOCK BOOK	USD	0	-30,018,732	0
STRUCTURED VOL JAPAN	077002004	GED WTS SEC TOKYO	USD	0	-13,687,207	0
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	-42,854,861	0
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	-744,020	0
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	-12,949,542	0
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	-725,034	0
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	-642,051	0
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	-282,980	0
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	-93,168,078	0
STRUCT VOL NON-JAPAN ASIA	076006071	H-SGP SEASIA STRUC	USD	0	-65,411	0
STRUCT VOL NON-JAPAN ASIA	076006071	H-SGP SEASIA STRUC	USD	0	-12,490,350	0
STRUCT VOL NON-JAPAN ASIA	077002244	H-KIN LBF STK BOOK	USD	0	-179,967	0
STRUCT VOL NON-JAPAN ASIA	077002244	H-KIN LBF STK BOOK	USD	0	-3,137,589	0
STRUCT VOL NON-JAPAN ASIA	077002244	H-KIN LBF STK BOOK	USD	0	-1,028,414	0
STRUCT VOL NON-JAPAN ASIA	078004785	H-IBS STOCK BOOK	USD	0	-105,885	0
STRUCT VOL NON-JAPAN ASIA	078004785	H-IBS STOCK BOOK	USD	0	-793,500	0
STRUCT VOL NON-JAPAN ASIA	078004785	H-IBS STOCK BOOK	USD	0	-40,383,430	0
STRUCT VOL NON-JAPAN ASIA	078004801	H-KIB STOCK BOOK	USD	0	-750,734	0
FUND DERIVATIVES	072009459	FUND DERIV HEDGES	USD	0	-6,469,462	0
FUND DERIVATIVES	072009459	FUND DERIV HEDGES	USD	0	-4,176,543	0
FUND DERIVATIVES	072009459	FUND DERIV HEDGES	USD	0	-755,514	0
FUND DERIVATIVES	072009459	FUND DERIV HEDGES	USD	0	-788,780	0
FUND DERIVATIVES	072009459	FUND DERIV HEDGES	USD	0	-5,398,297	0
INDEX EXOTICS	0710008D8	EXOTIC INDEX BASKT	USD	0	-76,422,767	0
SINGLE STOCK EXOTICS	0710008F3	EXOTICS INDEX FWD	USD	0	-1,129,842	0
SINGLE STOCK EXOTICS	0710008F3	EXOTICS INDEX FWD	USD	0	-223,958	0
INDEX EXOTICS	0710008B2	EXOTIC STRUCTURED	USD	0	-964,772	0
INDEX EXOTICS	0710008B2	EXOTIC STRUCTURED	USD	0	-3,507,498	0
INDEX EXOTICS	0710008B2	EXOTIC STRUCTURED	USD	0	-8,086,619	0
INDEX EXOTICS	0710008B2	EXOTIC STRUCTURED	USD	0	-115,136	0
INDEX EXOTICS	0710008B2	EXOTIC STRUCTURED	USD	0	-102,504,917	0
SINGLE STOCK EXOTICS	0710008C0	EXOTIC SINGLE STK	USD	0	-59,693	0
SINGLE STOCK EXOTICS	0710008C0	EXOTIC SINGLE STK	USD	0	-1,224,357	0
SINGLE STOCK EXOTICS	0710005L3	EXOTSINLEST2	USD	0	-16	0
SINGLE STOCK EXOTICS	0710005L3	EXOTSINLEST2	USD	0	-72,872	0
SINGLE STOCK EXOTICS	0710005L3	EXOTSINLEST2	USD	0	-11,023,118	0

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SINGLE STOCK EXOTICS	0710005M1	EXOTSINLEST3	USD	0	-2,057,908	0
SINGLE STOCK EXOTICS	0710005M1	EXOTSINLEST3	USD	0	-1,031,983	0
INDEX EXOTICS	077001253	EXOTICS	USD	0	-948,082	0
INDEX EXOTICS	077001253	EXOTICS	USD	0	-935,640	0
INDEX EXOTICS	077001253	EXOTICS	USD	0	-213,250	0
INDEX EXOTICS	077001253	EXOTICS	USD	0	-5,142,165	0
INDEX EXOTICS	077001253	EXOTICS	USD	0	-31,144,495	0
INDEX EXOTICS	077001253	EXOTICS	USD	0	-1,790,561	0
SINGLE STOCK EXOTICS	077005890	EXOTIC 2 LBF	USD	0	-6,906,694	0
SINGLE STOCK EXOTICS	077005890	EXOTIC 2 LBF	USD	0	-835,566	0
SINGLE STOCK EXOTICS	077005890	EXOTIC 2 LBF	USD	0	-13,188,249	0
INDEX EXOTICS	071000848	EXOTICS SECTOR	USD	0	-5,439,081	0
STRUCTURED FLOW	0710008G1	EXOTICS INDEX VOL	USD	0	-389,588	0
STRUCTURED FLOW	0710008G1	EXOTICS INDEX VOL	USD	0	-16,246,450	0
STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	-15,607,941	0
INDEX EXOTICS	0710009Y1	VARIANCE OPTION LB	USD	0	-3,335,018	0
INDEX EXOTICS	0710009Y1	VARIANCE OPTION LB	USD	0	-91,525,121	0
VOL ARBITRAGE	076006469	WORLD COUNTRY INDX	USD	0	-9,473,468	0
INDEX EXOTICS	071000889	WSB	USD	0	-3,395,408	0
INDEX EXOTICS	071000889	WSB	USD	0	-1,298,938	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-34,876,185	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-197,030,196	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-67,612,791	0
SINGLE STOCK EXOTICS	071000QJ5	L-EXWLBF	USD	0	-199,663	0
SINGLE STOCK EXOTICS	071000QJ5	L-EXWLBF	USD	0	-111,644	0
INDEX EXOTICS	071000QK2	L-SWXLBF	USD	0	-5,887,775	0
INDEX EXOTICS	071000QK2	L-SWXLBF	USD	0	-571,117	0
INDEX EXOTICS	071000QK2	L-SWXLBF	USD	0	-60,555,936	0
INDEX EXOTICS	071000QN6	L-EXQLBF	USD	0	-36,215	0
INDEX EXOTICS	071000QN6	L-EXQLBF	USD	0	-29,613	0
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	-531,455	0
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	-9,631,594	0
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	-320,695	0
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	-14,227,716	0
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	-26,787,321	0
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	-10,551,654	0
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	-2,869,188	0
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	-641,420	0
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	-77,380	0
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	-41,719,602	0
SINGLE STOCK EXOTICS	0760061L9	L-EX1LBF	USD	0	-165,509	0
SINGLE STOCK EXOTICS	0760061L9	L-EX1LBF	USD	0	-19,072,047	0
SINGLE STOCK EXOTICS	0760061Q8	L-EX5LBF	USD	0	-18,435,839	0
SINGLE STOCK EXOTICS	0760061Q8	L-EX5LBF	USD	0	-58,957	0
SINGLE STOCK EXOTICS	0760061Q8	L-EX5LBF	USD	0	-1,974,721	0
SINGLE STOCK EXOTICS	0760061Q8	L-EX5LBF	USD	0	-22,649,110	0
FUNDS	074003088	MUT LBF	USD	0	-1,562,823	0
FUNDS	074003088	MUT LBF	USD	0	-12,469,428	0
FUNDS	074003088	MUT LBF	USD	0	-15,372,340	0

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FUNDS	074003070	HFR LBF	USD	0	-36,883,488	0
SINGLE STOCK - STR	076006139	DPA-LBF	USD	0	-3,430,515	0
INDEX - STR	076006279	SPX LBF	USD	0	-428,311	0
INDEX - STR	076006279	SPX LBF	USD	0	-942,660	0
INDEX - STR	076006279	SPX LBF	USD	0	-14,578,207	0
CORRELATION - STR	0710009K1	COR -LBF	USD	0	-5,409,709	0
CORRELATION - STR	0710009K1	COR -LBF	USD	0	-35,901	0
CORRELATION - STR	0740031K0	N-USS	USD	0	-8,807	0
CORRELATION - STR	0740031L8	N-USL	USD	0	-353,453	0
CORRELATION - STR	0740031L8	N-USL	USD	0	-9,856,079	0
HG JAPAN	073003774	190 - LBJ SCT JAPAN2	USD	0	-2,689,754	0
HG JAPAN	073003774	190 - LBJ SCT JAPAN2	USD	0	-7,747,032	0
CORRELATION - STR	07100BRG6	N-USS	USD	0	-117,135	0
CORRELATION - STR	07100BRJ0	N-USL	USD	0	-703,857	0
HG EX-JAPAN	072008493	LBIE SCT AUSTRALIA	USD	0	-3,037,437	0
HG FLOW TRADING SYND EUR	074000910	SYNDICATE NON USD	USD	0	-29,285	0
HG EX-JAPAN	078005634	LBIE INTL CREDIT	USD	0	-1,149,051	0
HG LATIN MARKETS	074005455	EMG OPTION STRAT	USD	0	-3,081,800	0
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	-276,505	0
FACILITATION	071002588	CB FINANCIALS TDG	USD	0	-223,857	0
HG FLOW TRADING EUR	071002B81	24817SNRFINITS	USD	0	-64,186,800	0
HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	-1,734,952	0
HG FLOW TRADING EUR	076004464	SCT- CONVERTIBLES	USD	0	-949,975	0
FID DERIVS ASIA	0710029J0	USD EMTN	USD	0	-162,249	0
HG EX-JAPAN	078005428	PHILIPINNES OUTRGT	USD	0	-12,296,239	0
HG EX-JAPAN	078005287	EXOTIC BOOK /183	USD	0	-504,160	0
OTHER STR VOL AMERICAS	078005998	NY WARRANT WASH	USD	0	-37,504	0
CDO BESPOKE CORRELATION ASIA	072003254	LBIE CDO ASIA	USD	0	-14,391,280	0
CDO CREDIT HYBRIDS EUR	0720039B4	CRD HYBRID BONDS	USD	0	-3,145,000	0
CDO CREDIT HYBRIDS EUR	0720039B4	CRD HYBRID BONDS	USD	0	-300,000	0
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	-128,570	0
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	-97,500	0
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	-80,385	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-206,260	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-2,934,022	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-3,060,916	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-376,191	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-473,268	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-3,139,501	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-721,766	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-408,829	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-363,673	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-190,592	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-511,483	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-365,000	0
OPTIONS PROP	078005196	STRUCTURED BOND WS	USD	0	-28,086	0
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	-418,644	0
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	-1,412,880	0
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	-365,101	0

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OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	-135,777	0
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	-225,858	0
OPTIONS INFLATION	072004NW0	INFLATION SEC	USD	0	-495,661	0
OPTIONS INFLATION	072004NW0	INFLATION SEC	USD	0	-1,141,360	0
INDEX EXOTICS	071002216	EXOTICS SECTOR	USD	0	-1,366,240	0
EUR COMMODITIES STRUCTURED	0710025B1	SP LBIE BOND BOOK	USD	0	-400,000	0
SINGLE STOCK EXOTICS	0770037V7	L-EXK LBCCA	USD	0	-299,671	0
CORRELATION - STR	071000NS8	N-USS ITS 078 ACCT	USD	0	-29,838	0
CORRELATION - STR	078007218	EQTY LKD BD SEASON	USD	0	-101,693	0
CORRELATION - STR	078007218	EQTY LKD BD SEASON	USD	0	-2,151,431	0
STRUCTURED VOL JAPAN	0710092F0	T- WSHE	USD	0	-22,278	0
FUNDS	0710000C8	FUND DERIVS HFR	USD	0	-2,364,986	0
STRUCTURED TRANS AMER	07300BDH7	HSH-LB1 LTD	USD	0	-211,869	0
STRUCTURED TRANS AMER	0730090B9	HSH-LB2 LTD	USD	0	-211,869	0
INDEX TRADING	07300P2L9	INDEXLBCS	USD	0	-315,996	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-805,984	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-1,231,594	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-200,000	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-771,200	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-306,000	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-5,776,525	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-26,588	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-847,769	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-260,000	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-290,990	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-150,225	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-7,431,112	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-206,260	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-100,000	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
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INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	076007590	LBIE AS RSK ARB LO	USD	0	0	0
SYN PRIME BROKER ASIA	070009279	SYN PB HK SWAPS FX	USD	0	0	0
EQUITIES STRAT JAPAN	078004579	LBAC VOL MGN	USD	0	0	0
SYN PRIME BROKER ASIA	073001760	KOREAN TRADING BK	USD	0	0	0
SYN PRIME BROKER ASIA	073001760	KOREAN TRADING BK	USD	0	0	0
INDEX EXOTICS	071000731	LBF CERT	USD	0	0	0
SINGLE STOCK EXOTICS	077005890	EXOTIC 2 LBF	USD	0	0	0
STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	0	0
STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	0	0

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STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	0	0
EMG EUROPE	076008476		USD	0	0	0
EMG EUROPE	076008476		USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
EUR CASH FACILITATION	073008476	SETTS CCP NETTING WASHBOOK	USD	0	0	0
FACILITATION	073006751	CAP STR ARB	USD	0	0	0
YIELD ENHAN EQ FIN EUROPE	072008899	JV ARBITRAGE BENEL	USD	0	0	0
YIELD ENHAN EQ FIN EUROPE	072008899	JV ARBITRAGE BENEL	USD	0	0	0
YIELD ENHAN EQ FIN EUROPE	072008899	JV ARBITRAGE BENEL	USD	0	0	0
SUNDRY PAN EUROPE CASH	072008998	RB1 RISK BOOK 1	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
CDO CREDIT HYBRIDS EUR	071004B61	CRD HYBRID BONDS	USD	0	57,608,281	0
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	0
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	0
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	-1,228,163,845	-210,246,011
TRAD PRIME BROKER EUROPE	071002LS6		USD	0	7,888,908,036	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-2,426,333	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	2,999,851,002	0
TRAD PRIME BROKER EUROPE	071002LS6		USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
EURO GOVTS	076008242	EURO GOVTS	USD	0	0	595,055,876
SYN PRIME BROKER AMER	0710002L6	TU2	USD	0	0	939,462
SYN PRIME BROKER AMER	072006D48	PHZ2	USD	0	0	219,564
SYN PRIME BROKER AMER	072006D55	RA1_US	USD	0	0	187,954
STAT ARB SYNTHETICS AMERICAS	072006GB9	DB1	USD	0	0	7,322
STAT ARB SYNTHETICS AMERICAS	072006LC1	SA2	USD	0	0	462,636
STAT ARB SYNTHETICS AMERICAS	0730083C6	TL3	USD	0	0	112,899

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STAT ARB SYNTHETICS AMERICAS	078002F56	SA3	USD	0	0	2,024
STAT ARB SYNTHETICS AMERICAS	078002FN7	STOCK HEDGES	USD	0	0	1,394,162
PRTFLIO-FACLITATION JAPAN	077002087	LBF RYDEX	USD	0	0	364,571
STRUCTURED VOL JAPAN	071000525	T-SSB STOCK BOOK	USD	0	0	3,717,295
STRUCTURED VOL JAPAN	071000939	T-SSE STOCK BOOK	USD	0	0	6,491,482
STRUCTURED VOL JAPAN	071000P23	T-STR STOCK	USD	0	0	3,851
SINGLE STOCK EXOTICS	071000QQ9	L-EEWLBF	USD	0	0	35,769
SINGLE STOCK EXOTICS	071000QQ9	L-EEWLBF	USD	0	0	1,692,983
SINGLE STOCK EXOTICS	071000QQ9	L-EEWLBF	USD	0	0	196,148
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	0	1,418,390
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	0	4,924,949
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	0	8,222
YIELD ENHAN EQ FIN EUROPE	0760063H6	EUCLID FRENCH DIST	USD	0	0	20,244,688
SINGLE STOCK	076006477	BANK SECTOR	USD	0	0	3,299,071
INDEX EXOTICS	071000731	LBF CERT	USD	0	0	3,988,660
INDEX EXOTICS	071000731	LBF CERT	USD	0	0	185,614
SINGLE STOCK	071000459	CYCLICAL SECTOR	USD	0	0	192,693
SINGLE STOCK	071000640	NON CYCLICAL	USD	0	0	5,472
SINGLE STOCK EXOTICS	0710008F3	EXOTICS INDEX FWD	USD	0	0	109,467
SINGLE STOCK EXOTICS	0710008F3	EXOTICS INDEX FWD	USD	0	0	41,994
SINGLE STOCK EXOTICS	0710008F3	EXOTICS INDEX FWD	USD	0	0	9,558
SINGLE STOCK EXOTICS	0710005L3	EXOTSINLEST2	USD	0	0	712,248
SINGLE STOCK EXOTICS	0710005L3	EXOTSINLEST2	USD	0	0	1,739,827
SINGLE STOCK EXOTICS	0710005M1	EXOTSINLEST3	USD	0	0	53,393
INDEX EXOTICS	077001253	EXOTICS	USD	0	0	2,692,479
INDEX EXOTICS	077001253	EXOTICS	USD	0	0	849,198
SINGLE STOCK EXOTICS	077007995	EXOTICS3 TRD BK	USD	0	0	746
SINGLE STOCK EXOTICS	077005890	EXOTIC 2 LBF	USD	0	0	4,992,420
SINGLE STOCK EXOTICS	077005890	EXOTIC 2 LBF	USD	0	0	4,196,921
INDEX EXOTICS	071000848	EXOTICS SECTOR	USD	0	0	362,664
SINGLE STOCK	071000483	FINANCE/INSURANCE	USD	0	0	2,365,410
STRUCTURED RISK	072002850	VOL DK IND HDGE	USD	0	0	313,805,194
VAR/SWAPS CORRELATION	071000863	STOCK INDEX PAIRS	USD	0	0	710,620
DELTA1	076006352	DELTA 1 INDEX BOOK	USD	0	0	4,116,552
MACRO/SPEC SITUATIONS	072005671	ESTOXX DISPERSION	USD	0	0	98,106
SINGLE STOCK	077002947	LBF WLD EURO INDX	USD	0	0	2,314,106
SINGLE STOCK EXOTICS	077001378	WORLD STOCK BASKET	USD	0	0	133,730
SINGLE STOCK EXOTICS	077001378	WORLD STOCK BASKET	USD	0	0	156,717
VOL ARBITRAGE	071000905	WLD SECTOR BSKTS	USD	0	0	21,895,563
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	0	5,581,520
SINGLE STOCK EXOTICS	071000QJ5	L-EXWLBF	USD	0	0	29,209
INDEX EXOTICS	071000QK2	L-SWXLBF	USD	0	0	9,231,851
INDEX EXOTICS	071000QK2	L-SWXLBF	USD	0	0	181,843
INDEX EXOTICS	071000QK2	L-SWXLBF	USD	0	0	934
INDEX EXOTICS	071000QN6	L-EXQLBF	USD	0	0	1,144,647
INDEX EXOTICS	071000QN6	L-EXQLBF	USD	0	0	2,682,790
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	0	2,024,879
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	0	969
SINGLE STOCK EXOTICS	0760061N5	L-EX3LBF	USD	0	0	1

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SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	0	5,129,375
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	0	25,568
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	0	250
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	0	247,058
SINGLE STOCK EXOTICS	0760061L9	L-EX1LBF	USD	0	0	9,410,387
SINGLE STOCK EXOTICS	0760061L9	L-EX1LBF	USD	0	0	158,976
INDEX EXOTICS	071000Q71	L-EMELBF	USD	0	0	288,654
INDEX EXOTICS	071000Q71	L-EMELBF	USD	0	0	670,356
SINGLE STOCK EXOTICS	0760061H8	L-EXZLBF	USD	0	0	6,587,206
SINGLE STOCK EXOTICS	0760061H8	L-EXZLBF	USD	0	0	742,522
SINGLE STOCK EXOTICS	0760061H8	L-EXZLBF	USD	0	0	3,900
INDEX EXOTICS	0760061R6	L-EX6LBF	USD	0	0	3
FUNDS	074003070	HFR LBF	USD	0	0	202,467
FUNDS	074003070	HFR LBF	USD	0	0	5,771
SINGLE STOCK - STR	077002608	EQUITY DERIV LBF	USD	0	0	29,202
GLB TRAD STR EUR-TRAN PRIC	072004V50	MERGERS	USD	0	0	16,090,899
GLB TRAD STR EUR-TRAN PRIC	072004V68	SPECIAL SITUATIONS	USD	0	0	5,450,011
SINGLE STOCK EXOTICS	071002FM6	L-EEWLBIE	USD	0	0	412,858
SINGLE STOCK EXOTICS	072004CK8	VOL WASH	USD	0	0	208
SINGLE STOCK EXOTICS	078009560	EXOTICS LONG TERM	USD	0	0	3,417,807
SINGLE STOCK EXOTICS	078009560	EXOTICS LONG TERM	USD	0	0	97,547
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	6,709,985
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	2,675,611,426
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	736,869,530
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	12,927,451
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	849,422,436
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	13,745,772
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	14,707,081
EUR CASH FACILITATION	071002G86	EX TEST 9	USD	0	0	34
PORT EUR FACILITATION WOR	072003890	VWAP STOP CLIENT	USD	0	0	605,320
PORT EUR FACILITATION WOR	072003890	VWAP STOP CLIENT	USD	0	0	241
PORT EUR FACILITATION WOR	072005572	AUTO EXECUTION WOR	USD	0	0	360
PORT EUR FACILITATION WOR	072008196	AGENCY AMERICA CLI	USD	0	0	333,259
PORT EUR FACILITATION WOR	072008204	AGENCY EUROPE CLIE	USD	0	0	213,305
PORT EUR FACILITATION WOR	072008204	AGENCY EUROPE CLIE	USD	0	0	257,057
PORT EUR FACILITATION WOR	072008238	AGENCY JAPAN CLIEN	USD	0	0	11,849,931
PORT EUR FACILITATION WOR	072008238	AGENCY JAPAN CLIEN	USD	0	0	5,356
PORT EUR FACILITATION WOR	072008238	AGENCY JAPAN CLIEN	USD	0	0	1,830,225
PORT EUR FACILITATION WOR	078005493	GUARANTEED VWAP	USD	0	0	11,703
PORT EUR PROP TRADING	071001507	INDEX CHANGES 4	USD	0	0	903
PORT EUR PROP TRADING	071001507	INDEX CHANGES 4	USD	0	0	24,006
PORT EUR PROP TRADING	071004816	PROPRIETORY RISK 3	USD	0	0	264,566
PORT EUR PROP TRADING	072004CW2	PROPRIETORY RISK A	USD	0	0	718,806
PORT EUR PROP TRADING	072004GG3	INDEX CHANGES 8	USD	0	0	261,079
PORT EUR PROP TRADING	076002864	PROPRIETORY RISK	USD	0	0	918,093
FACILITATION	071002562	CB CYCLICAL TDG	USD	0	0	1,467
FACILITATION	071002570	CB PHARMA TDG	USD	0	0	142,076
FACILITATION	071002570	CB PHARMA TDG	USD	0	0	203,059
FACILITATION	071002612	CB RETAIL TDG	USD	0	0	126,225

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CONVERTIBLES SE ASIA	076004233	CONVERTIBLES HK	USD	0	0	29,876,641
TELECOM	078009438	TELECOM PROP	USD	0	0	3,860,737
YIELD ENHAN EQ FIN EUROPE	071002950	LBIE FINNISH TRADE	USD	0	0	346,347,138
SYN PRIME BROKER EUR	076000314	EQ SWP IN ISSUE LBIE-	USD	0	0	268,897
SYN PRIME BROKER EUR	076000314	EQ SWP IN ISSUE LBIE-	USD	0	0	976,307,158
SYN PRIME BROKER EUR	076000314	EQ SWP IN ISSUE LBIE-	USD	0	0	86,479
SYN PRIME BROKER EUR	076000314	EQ SWP IN ISSUE LBIE-	USD	0	0	120,473,736
SYN PRIME BROKER EUR	076000314	EQ SWP IN ISSUE LBIE-	USD	0	0	1,574,806
SYN PRIME BROKER EUR	076000322	EQ SWP OUT OF ISSUE LBIE-	USD	0	0	4,365,753
SYN PRIME BROKER EUR	076000322	EQ SWP OUT OF ISSUE LBIE-	USD	0	0	1,114,121
SYN PRIME BROKER EUR	076000322	EQ SWP OUT OF ISSUE LBIE-	USD	0	0	1,298,411
EVENT DRIVEN EUR PROP	071002CC1	RV DESK ANALYST	USD	0	0	95,046
EVENT DRIVEN EUR PROP	071002CD9	GIOVANNI RIVANO	USD	0	0	260,763
EVENT DRIVEN EUR PROP	076008663	EURO RISK ARB	USD	0	0	1,086,865
CORPORATE FINANCING-EUR	079000311	EQ FIN/IBD JV	USD	0	0	3
INSTITUTIONAL FIN EUR	071005FV9	ETF BASKETS	USD	0	0	8,797,070
YIELD ENHAN EQ FIN EUROPE	072008865	JV ARBITRAGE ITL	USD	0	0	39,914,404
YIELD ENHAN EQ FIN EUROPE	072007545	JV ARB SWITZ/183	USD	0	0	48,737,637
FINANCIALS	072004CP7	FINANCIALS UK	USD	0	0	678,119
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	3,555,784
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	2,783,672
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	1,394,116
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	1,982,724
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	35,273
STAT ARB SYNTHETICS EUR	071002B57	ANAXIS LPS	USD	0	0	119,694
STAT ARB SYNTHETICS EUR	071002B57	ANAXIS LPS	USD	0	0	1,381,755
STAT ARB SYNTHETICS EUR	071002B57	ANAXIS LPS	USD	0	0	512,440
STAT ARB SYNTHETICS EUR	071002B57	ANAXIS LPS	USD	0	0	421,095
STAT ARB SYNTHETICS EUR	071002CF4	RAB LPS	USD	0	0	744,290
STAT ARB SYNTHETICS EUR	071002CF4	RAB LPS	USD	0	0	262,774
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	343,448
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	15,027
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	150,684
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	79,873
STAT ARB SYNTHETICS EUR	071002D55	DKR IBEX LPS	USD	0	0	2,136,288
STAT ARB SYNTHETICS EUR	071002D55	DKR IBEX LPS	USD	0	0	2,034,338
STAT ARB SYNTHETICS EUR	071002D55	DKR IBEX LPS	USD	0	0	2,651,964
STAT ARB SYNTHETICS EUR	071002D63	ASSET MGMT INT LPS	USD	0	0	5,546,114
STAT ARB SYNTHETICS EUR	071002D71	ASSET MANAGERS INT	USD	0	0	10,069,015
STAT ARB SYNTHETICS EUR	071002JR1	INTL BENCHMARK LPS	USD	0	0	768,043
STAT ARB SYNTHETICS EUR	071002JR1	INTL BENCHMARK LPS	USD	0	0	813,735
STAT ARB SYNTHETICS EUR	071002JR1	INTL BENCHMARK LPS	USD	0	0	1,073,335
STAT ARB SYNTHETICS EUR	071002JS9	LMA SPC MAP 15	USD	0	0	405,703
STAT ARB SYNTHETICS EUR	071002JS9	LMA SPC MAP 15	USD	0	0	668,479
STAT ARB SYNTHETICS EUR	071002JS9	LMA SPC MAP 15	USD	0	0	171,432
STAT ARB SYNTHETICS EUR	071002K81	QUANTMETRICS-HITE	USD	0	0	162,281
STAT ARB SYNTHETICS EUR	071002K81	QUANTMETRICS-HITE	USD	0	0	267,392
STAT ARB SYNTHETICS EUR	071002K81	QUANTMETRICS-HITE	USD	0	0	68,573
STAT ARB SYNTHETICS EUR	071002N05	LBAM MYRILLION LPS	USD	0	0	395,286

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STAT ARB SYNTHETICS EUR	071002N05	LBAM MYRILLION LPS	USD	0	0	13,478
STAT ARB SYNTHETICS EUR	071002N05	LBAM MYRILLION LPS	USD	0	0	158,244
STAT ARB SYNTHETICS EUR	071002N21	HITE LPS	USD	0	0	635,586
STAT ARB SYNTHETICS EUR	071002N62	BLACKROCK INV MAN	USD	0	0	58,604
STAT ARB SYNTHETICS EUR	071002NR6	QUANTMETRICS-HITE	USD	0	0	108,187
STAT ARB SYNTHETICS EUR	071002NR6	QUANTMETRICS-HITE	USD	0	0	178,261
STAT ARB SYNTHETICS EUR	071002NR6	QUANTMETRICS-HITE	USD	0	0	45,715
STAT ARB SYNTHETICS EUR	071002R68	BLACKROCK LPS	USD	0	0	61,607
STAT ARB SYNTHETICS EUR	071002R68	BLACKROCK LPS	USD	0	0	35,904
STAT ARB SYNTHETICS EUR	071002TR0	DIAMONDBACK LPS	USD	0	0	7,955
STAT ARB SYNTHETICS EUR	071002TT6	SSL ARB LPS	USD	0	0	48,814
STAT ARB SYNTHETICS EUR	071002TT6	SSL ARB LPS	USD	0	0	563,580
STAT ARB SYNTHETICS EUR	071002TT6	SSL ARB LPS	USD	0	0	209,013
STAT ARB SYNTHETICS EUR	071002TT6	SSL ARB LPS	USD	0	0	171,756
STAT ARB SYNTHETICS EUR	071002TZ2	PHZ LPS	USD	0	0	48,946
STAT ARB SYNTHETICS EUR	071002TZ2	PHZ LPS	USD	0	0	420,056
STAT ARB SYNTHETICS EUR	071002TZ2	PHZ LPS	USD	0	0	52,203
STAT ARB SYNTHETICS EUR	071002TZ2	PHZ LPS	USD	0	0	56,431
STAT ARB SYNTHETICS EUR	071002VN6	FL TRADING AS	USD	0	0	3,868,064
STAT ARB SYNTHETICS EUR	071002YF0	COOLUM MKT NEUTRAL	USD	0	0	70,615
STAT ARB SYNTHETICS EUR	071002YF0	COOLUM MKT NEUTRAL	USD	0	0	482,865
STAT ARB SYNTHETICS EUR	071002YF0	COOLUM MKT NEUTRAL	USD	0	0	18,026
STAT ARB SYNTHETICS EUR	071002YF0	COOLUM MKT NEUTRAL	USD	0	0	264,998
STAT ARB SYNTHETICS EUR	071002YF0	COOLUM MKT NEUTRAL	USD	0	0	133,947
STAT ARB SYNTHETICS EUR	071002ZN2	SABRE WRMULTISTRAT	USD	0	0	65,641
STAT ARB SYNTHETICS EUR	071002ZN2	SABRE WRMULTISTRAT	USD	0	0	757,694
STAT ARB SYNTHETICS EUR	071002ZN2	SABRE WRMULTISTRAT	USD	0	0	281,004
STAT ARB SYNTHETICS EUR	071002ZN2	SABRE WRMULTISTRAT	USD	0	0	230,918
STAT ARB SYNTHETICS EUR	0710047G4	GSA GLOBAL LPS	USD	0	0	2,295,340
STAT ARB SYNTHETICS EUR	0710047G4	GSA GLOBAL LPS	USD	0	0	19,421,083
STAT ARB SYNTHETICS EUR	0710047G4	GSA GLOBAL LPS	USD	0	0	293,887
STAT ARB SYNTHETICS EUR	0710047G4	GSA GLOBAL LPS	USD	0	0	15,700,041
STAT ARB SYNTHETICS EUR	0710047G4	GSA GLOBAL LPS	USD	0	0	2,600,290
STAT ARB SYNTHETICS EUR	0710047G4	GSA GLOBAL LPS	USD	0	0	544,231
STAT ARB SYNTHETICS EUR	0710047H2	GSA GLOBA LPS	USD	0	0	1,342,296
STAT ARB SYNTHETICS EUR	0710049T4	BLUEMATRIX MF LPS	USD	0	0	11,212,260
STAT ARB SYNTHETICS EUR	0710049T4	BLUEMATRIX MF LPS	USD	0	0	259,353
STAT ARB SYNTHETICS EUR	0710059W4	ZEBRA WR MULTI	USD	0	0	10,670
STAT ARB SYNTHETICS EUR	0710059W4	ZEBRA WR MULTI	USD	0	0	45,787
STAT ARB SYNTHETICS EUR	0710059W4	ZEBRA WR MULTI	USD	0	0	39,654
STAT ARB SYNTHETICS EUR	0710059W4	ZEBRA WR MULTI	USD	0	0	11,049
STAT ARB SYNTHETICS EUR	071005BF8	BANCO INVEST LPS	USD	0	0	978,878
STAT ARB SYNTHETICS EUR	071005FJ6	BLACKROCK EU TMT	USD	0	0	95,007
STAT ARB SYNTHETICS EUR	071005FJ6	BLACKROCK EU TMT	USD	0	0	16,026
STAT ARB SYNTHETICS EUR	071005FJ6	BLACKROCK EU TMT	USD	0	0	83,866
STAT ARB SYNTHETICS EUR	071005FL1	TYKHE EUROPEAN LPS	USD	0	0	43,756,520
STAT ARB SYNTHETICS EUR	071005FL1	TYKHE EUROPEAN LPS	USD	0	0	1,698,709
STAT ARB SYNTHETICS EUR	071005FL1	TYKHE EUROPEAN LPS	USD	0	0	13,413,644
STAT ARB SYNTHETICS EUR	071005FL1	TYKHE EUROPEAN LPS	USD	0	0	2,738,577

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STAT ARB SYNTHETICS EUR	0720033X2	SAC MULT 2 LPS	USD	0	0	843,236
STAT ARB SYNTHETICS EUR	0720033X2	SAC MULT 2 LPS	USD	0	0	698,129
STAT ARB SYNTHETICS EUR	0720034W3	TYKHE FUND EU LPS	USD	0	0	20,906
STAT ARB SYNTHETICS EUR	0720034Y9	TYKE FUND GB LPS	USD	0	0	485,079
STAT ARB SYNTHETICS EUR	0720039N8	TUDOR LPS	USD	0	0	15,208
STAT ARB SYNTHETICS EUR	0720040G0	GSA DE5 TRD	USD	0	0	4,317,173
STAT ARB SYNTHETICS EUR	0720040G0	GSA DE5 TRD	USD	0	0	1,624,672
STAT ARB SYNTHETICS EUR	0720040G0	GSA DE5 TRD	USD	0	0	8,956
STAT ARB SYNTHETICS EUR	0720040H8	GSA DE6 TRD	USD	0	0	3,837,206
STAT ARB SYNTHETICS EUR	0720040H8	GSA DE6 TRD	USD	0	0	111,889
STAT ARB SYNTHETICS EUR	0720040H8	GSA DE6 TRD	USD	0	0	904,338
STAT ARB SYNTHETICS EUR	0720040J4	GSA DE7 TRD	USD	0	0	11,630
STAT ARB SYNTHETICS EUR	0720040K1	GSA DE8 TRD	USD	0	0	506,469
STAT ARB SYNTHETICS EUR	0720042K9	QUANTLAB LPS	USD	0	0	241,210
STAT ARB SYNTHETICS EUR	0720042K9	QUANTLAB LPS	USD	0	0	65,464
STAT ARB SYNTHETICS EUR	0720042K9	QUANTLAB LPS	USD	0	0	101,502
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	7,665,598
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	6,209,964
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	2,118,727
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	357,326
STAT ARB SYNTHETICS EUR	0720043B8	TEWKS EUR LPS	USD	0	0	47,610
STAT ARB SYNTHETICS EUR	072004B03	COOLUM MASTER FUND	USD	0	0	183,383
STAT ARB SYNTHETICS EUR	072004C10	SABRE STYLE	USD	0	0	287,434
STAT ARB SYNTHETICS EUR	072004C10	SABRE STYLE	USD	0	0	3,317,956
STAT ARB SYNTHETICS EUR	072004C10	SABRE STYLE	USD	0	0	1,230,584
STAT ARB SYNTHETICS EUR	072004C10	SABRE STYLE	USD	0	0	1,011,205
STAT ARB SYNTHETICS EUR	072004FS8	RIVOLI EQUITY FUND	USD	0	0	358,403
STAT ARB SYNTHETICS EUR	072004FS8	RIVOLI EQUITY FUND	USD	0	0	497,360
STAT ARB SYNTHETICS EUR	072004FS8	RIVOLI EQUITY FUND	USD	0	0	10,957
STAT ARB SYNTHETICS EUR	072004K94	PIONEER MAC70	USD	0	0	348,278
STAT ARB SYNTHETICS EUR	072004K94	PIONEER MAC70	USD	0	0	458,014
STAT ARB SYNTHETICS EUR	072004Q72	GSA -(GBP FLOW)	USD	0	0	6,145,279
STAT ARB SYNTHETICS EUR	072004Q72	GSA -(GBP FLOW)	USD	0	0	5,588,051
STAT ARB SYNTHETICS EUR	072004Q72	GSA -(GBP FLOW)	USD	0	0	2,628,791
STAT ARB SYNTHETICS EUR	072004Q72	GSA -(GBP FLOW)	USD	0	0	39,774
STAT ARB SYNTHETICS EUR	072004Q80	GSA-(EUR FLOW)	USD	0	0	427,923
STAT ARB SYNTHETICS EUR	072004Q80	GSA-(EUR FLOW)	USD	0	0	4,008,826
STAT ARB SYNTHETICS EUR	072004Q80	GSA-(EUR FLOW)	USD	0	0	206,372
STAT ARB SYNTHETICS EUR	072004Q80	GSA-(EUR FLOW)	USD	0	0	2,748,646
STAT ARB SYNTHETICS EUR	072004RB2	GSA-(NOK & DKK)	USD	0	0	245,706
STAT ARB SYNTHETICS EUR	072004S21	UK ABSOLUTE ALPHA	USD	0	0	12,121,568
STAT ARB SYNTHETICS EUR	072004S21	UK ABSOLUTE ALPHA	USD	0	0	2,735,503
STAT ARB SYNTHETICS EUR	072004S21	UK ABSOLUTE ALPHA	USD	0	0	13,139,761
STAT ARB SYNTHETICS EUR	072004S21	UK ABSOLUTE ALPHA	USD	0	0	5,112,762
STAT ARB SYNTHETICS EUR	072004SD7	SABRE/MSS EQUITY	USD	0	0	26,643
STAT ARB SYNTHETICS EUR	072004SD7	SABRE/MSS EQUITY	USD	0	0	307,505
STAT ARB SYNTHETICS EUR	072004SD7	SABRE/MSS EQUITY	USD	0	0	114,051
STAT ARB SYNTHETICS EUR	072004SD7	SABRE/MSS EQUITY	USD	0	0	93,732
STAT ARB SYNTHETICS EUR	072004SF2	LYXOR/SABRE STYLE	USD	0	0	459,804

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STAT ARB SYNTHETICS EUR	072004SF2	LYXOR/SABRE STYLE	USD	0	0	5,307,325
STAT ARB SYNTHETICS EUR	072004SF2	LYXOR/SABRE STYLE	USD	0	0	1,968,444
STAT ARB SYNTHETICS EUR	072004SF2	LYXOR/SABRE STYLE	USD	0	0	1,617,490
STAT ARB SYNTHETICS EUR	072004T53	GOLDMEN QUANT LPS	USD	0	0	105,065
STAT ARB SYNTHETICS EUR	072004T61	GOLDMEN QUANT2 LPS	USD	0	0	39,192
STAT ARB SYNTHETICS EUR	072004TH7	SAC GBP VWAP	USD	0	0	937,526
STAT ARB SYNTHETICS EUR	072004TJ3	SAC GBP LMX	USD	0	0	1,211,373
STAT ARB SYNTHETICS EUR	072004TJ3	SAC GBP LMX	USD	0	0	1,100,115
STAT ARB SYNTHETICS EUR	072004TW4	PHZ LPS TRADING	USD	0	0	2,201,807
STAT ARB SYNTHETICS EUR	072004TW4	PHZ LPS TRADING	USD	0	0	193,361
STAT ARB SYNTHETICS EUR	072004TW4	PHZ LPS TRADING	USD	0	0	236,972
STAT ARB SYNTHETICS EUR	072004V35	TUDOR GBP SYS LMX	USD	0	0	474,621
STAT ARB SYNTHETICS EUR	072004V35	TUDOR GBP SYS LMX	USD	0	0	11,925
STAT ARB SYNTHETICS EUR	072004V43	TUDOR LPS SPARE AC	USD	0	0	212,367
STAT ARB SYNTHETICS EUR	072004VG6	GOLDMEN EVENT1	USD	0	0	366,613
STAT ARB SYNTHETICS EUR	072004VH4	GOLDMEN EVENT2	USD	0	0	705,053
STAT ARB SYNTHETICS EUR	072004X41	SACMULTQUANT LPS	USD	0	0	4,723,383
STAT ARB SYNTHETICS EUR	072004X41	SACMULTQUANT LPS	USD	0	0	6,035,242
STAT ARB SYNTHETICS EUR	072004X41	SACMULTQUANT LPS	USD	0	0	2,676,457
STAT ARB SYNTHETICS EUR	072004X41	SACMULTQUANT LPS	USD	0	0	31,215
STAT ARB SYNTHETICS EUR	073001737	PIONEER L/S MAIN	USD	0	0	1,371,242
STAT ARB SYNTHETICS EUR	073001737	PIONEER L/S MAIN	USD	0	0	1,395,687
STAT ARB SYNTHETICS EUR	073001737	PIONEER L/S MAIN	USD	0	0	1,130,769
STAT ARB SYNTHETICS EUR	073002214	BUHL ASSET MGMT	USD	0	0	27
STAT ARB SYNTHETICS EUR	073002214	BUHL ASSET MGMT	USD	0	0	565
STAT ARB SYNTHETICS EUR	076007764	LPS IKOS	USD	0	0	11,901,817
STAT ARB SYNTHETICS EUR	076007764	LPS IKOS	USD	0	0	639,508
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	10,990,635
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	7,379,112
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	4,973,453
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	1,215,798
PORT EUR ELECTRONIC	072004DH4	E-COMMERCE GT WASH	USD	0	0	128,145
SINGLE STOCK	072004XZ2	AMM WASH	USD	0	0	86
PORT EUR ELECTRONIC	073001778	ELECTRONIC ERROR 1	USD	0	0	20
CARB-EUROPE	0720099V7	CAP ARB BONDS	USD	0	0	17,346,664
EUR EUROPE QUANT STRATEGIE	071002FK0	QUANT QT 1	USD	0	0	15,765
EUR EUROPE QUANT STRATEGIE	071002FV6	QUANT QT 6	USD	0	0	21,365
EUR EUROPE QUANT STRATEGIE	071002GB9	QUANT QP 1	USD	0	0	4,425,336
EUR EUROPE QUANT STRATEGIE	071002GB9	QUANT QP 1	USD	0	0	4,596,019
EUR EUROPE QUANT STRATEGIE	071004618	TACTICAL TRD STRA2	USD	0	0	42,341
EUR EUROPE QUANT STRATEGIE	0720036S0	EVENT EARNINGS EU	USD	0	0	108,937
EUR EUROPE QUANT STRATEGIE	0720036S0	EVENT EARNINGS EU	USD	0	0	33,483
EUR EUROPE QUANT STRATEGIE	0720045M2	CLIENT FAC RISK V5	USD	0	0	10,162
EUR EUROPE QUANT STRATEGIE	0720045N0	CLIENT FAC RISK V6	USD	0	0	300,473
EUR EUROPE QUANT STRATEGIE	072004HY3	QUANTITATIVE EQ 1	USD	0	0	173,514
EUR EUROPE QUANT STRATEGIE	072004KG8	INVEST SYS UK	USD	0	0	41,187
EUR EUROPE QUANT STRATEGIE	072004KG8	INVEST SYS UK	USD	0	0	61,237
EUR EUROPE QUANT STRATEGIE	072004LM4	QUANTITATIVE EQ 8	USD	0	0	2,503,660
EUR EUROPE QUANT STRATEGIE	072004M01	ANALYST MOMENTUM I	USD	0	0	46,154

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EUR EUROPE QUANT STRATEGIE	072004R48	TACTICAL TRDG S6	USD	0	0	120,690
EUR EUROPE QUANT STRATEGIE	072004R48	TACTICAL TRDG S6	USD	0	0	499,908
EUR EUROPE QUANT STRATEGIE	072004XX7	ACTIVE RISK II	USD	0	0	608,947
EUR EUROPE QUANT STRATEGIE	072004XY5	SHORT TERM MOMENTU	USD	0	0	1,354,728
EUR EUROPE QUANT STRATEGIE	072004XY5	SHORT TERM MOMENTU	USD	0	0	172,182
EUR EUROPE QUANT STRATEGIE	072008592	EVENT MOMENTUM-PQS	USD	0	0	142,879
EUR EUROPE QUANT STRATEGIE	072008592	EVENT MOMENTUM-PQS	USD	0	0	22,080
EUR EUROPE QUANT STRATEGIE	072008592	EVENT MOMENTUM-PQS	USD	0	0	23,654
EUR EUROPE QUANT STRATEGIE	073000978	INVEST SYS US	USD	0	0	94,562
EUR EUROPE QUANT STRATEGIE	077000941	EVENT MOMENTUM II	USD	0	0	153,581
EUR EUROPE QUANT STRATEGIE	077000941	EVENT MOMENTUM II	USD	0	0	222,683
EUR EUROPE QUANT STRATEGIE	077000941	EVENT MOMENTUM II	USD	0	0	57,575
EUR EUROPE QUANT STRATEGIE	079000063	INTRADAY CLOSE REV	USD	0	0	10,818
SYN PRIME BROKER ASIA	072004BK9	SYN PB JPN SWAPS	USD	0	0	28,806,121
SYN PRIME BROKER ASIA	072004BK9	SYN PB JPN SWAPS	USD	0	0	3,333,550
DELTA1	0720040M7	AMM DOT LBIE	USD	0	0	24,524,950
DELTA1	0720040M7	AMM DOT LBIE	USD	0	0	61,898
INDEX EXOTICS	076008291	SWP BKT STK JV001	USD	0	0	10,340,372
INDEX EXOTICS	076008291	SWP BKT STK JV001	USD	0	0	46,742
SINGLE STOCK EXOTICS	072004LY8	EXOTIC SINGLE STK	USD	0	0	95,769
SINGLE STOCK EXOTICS	072004VD3	EXOTSINGLEST2	USD	0	0	17,587,834
INDEX EXOTICS	076007335	GBP/ITL EXO STOCK	USD	0	0	321,092
INDEX EXOTICS	076007335	GBP/ITL EXO STOCK	USD	0	0	194
SINGLE STOCK EXOTICS	077005213	EXOTICS3 TRD BK	USD	0	0	5,710
SINGLE STOCK EXOTICS	073001752	EXOTIC 2	USD	0	0	6,309,491
SINGLE STOCK EXOTICS	073001752	EXOTIC 2	USD	0	0	256,164
INDEX EXOTICS	071002216	EXOTICS SECTOR	USD	0	0	2,126,640
EQTY STRAT EUR LONG-SHORT	0710022Q1	EQUITIES BOOK 1	USD	0	0	447,616
EQTY STRAT EUR LONG-SHORT	0710022T5	FRONT	USD	0	0	515,628
VOL ARBITRAGE	072004NQ3	STRUCTURED LBIE	USD	0	0	5,168,272
DELTA1	0720034H6	DELTA 1 INDEX ARB	USD	0	0	11,714,915
SINGLE STOCK EXOTICS	071002281	WLD STOCK BSKTS	USD	0	0	1,215,166
VOL ARBITRAGE	071002299	WLD SECTOR BSKTS	USD	0	0	24,995,794
CONVERTS STRIPPING	076007343	GBP/ITL XSP STOCK	USD	0	0	46,446,450
SINGLE STOCK EXOTICS	071002CK3	L-EXWLBIE	USD	0	0	11,125
INDEX EXOTICS	071002CH0	L-SWXLBIE	USD	0	0	131,940
EQTY STRAT EUR LONG-SHORT	071002NP0	CONSUMER	USD	0	0	418,667
EQTY STRAT EUR LONG-SHORT	071005B27	JM3 MIDCAP	USD	0	0	1,103,126
INDEX EXOTICS	071002D22	L-EXQLBIE	USD	0	0	1,359,029
SINGLE STOCK EXOTICS	0710028L6	L-EX1LBIE	USD	0	0	603,767
SINGLE STOCK EXOTICS	071002D14	L-EXHLBIE	USD	0	0	393
INDEX EXOTICS	071002V55	L-EMELBIE	USD	0	0	267,431
INDEX EXOTICS	071002V55	L-EMELBIE	USD	0	0	3,659
SINGLE STOCK EXOTICS	0710028D4	L-EXZLBIE	USD	0	0	2,842,532
SINGLE STOCK EXOTICS	0710028D4	L-EXZLBIE	USD	0	0	20,746
EQTY STRAT EUR LONG-SHORT	072004JK1	AUTOS	USD	0	0	2,939,991
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	130,066
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	27,643,465
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	38

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TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	39,046,321
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	182,439,431
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	47,583,938
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	26,605,288
TRAD PRIME BROKER EUROPE	072004SL9	STAT ARB CFD	USD	0	0	178,981,210
TRAD PRIME BROKER EUROPE	072004SL9	STAT ARB CFD	USD	0	0	10,182,077
TRAD PRIME BROKER EUROPE	072004SL9	STAT ARB CFD	USD	0	0	503,189
TRAD PRIME BROKER EUROPE	072004SL9	STAT ARB CFD	USD	0	0	383,405,841
TRAD PRIME BROKER EUROPE	072004SL9	STAT ARB CFD	USD	0	0	286,907
SINGLE STOCK EXOTICS	0710028P7	L-EX4LBIE	USD	0	0	6,095,998
SINGLE STOCK EXOTICS	0710028P7	L-EX4LBIE	USD	0	0	503,445
SINGLE STOCK	0710025R6	L-TEK_FRONT	USD	0	0	10,966,690
SINGLE STOCK	0710025S4	L-TEL_FRONT	USD	0	0	24,625,466
SINGLE STOCK	0710025T2	L-MED_FRONT	USD	0	0	155,886
SINGLE STOCK	0710025V7	L-TRA_FRONT	USD	0	0	5,361,469
SINGLE STOCK	0710025W5	L-KNK_FRONT	USD	0	0	136,314,904
SINGLE STOCK	0710025Y1	L-FNB_FRONT	USD	0	0	2,380,247
SINGLE STOCK	0710026D6	L-INS_FRONT	USD	0	0	37,798,215
SINGLE STOCK	0710026F1	L-CYN_FRONT	USD	0	0	3,890,445
SINGLE STOCK	0710026G9	L-ERG_FRONT	USD	0	0	9,104,626
SINGLE STOCK	0710026H7	L-ADV_FRONT	USD	0	0	324,486
EUR CASH RETINA	072004LV4	RETINA TRADING 5	USD	0	0	418,601
EUR CASH RETINA	077007268	SECTOR PAIRS 1	USD	0	0	2,136,013
EUR CASH RETINA	077007268	SECTOR PAIRS 1	USD	0	0	339,075
EUR CASH RETINA	077007441	SS CONSUMER	USD	0	0	196,792
EUR CASH SETINA	073001927	ANALYST STAT	USD	0	0	503,279
EUR CASH SETINA	073001927	ANALYST STAT	USD	0	0	137,328
EUR US SYSTEMATIC	072004B37	QBS STOCK POS B	USD	0	0	60
EUR US SYSTEMATIC	072004FB5	QDS STOCK POS D	USD	0	0	1,389,662
EUR US SYSTEMATIC	072004FB5	QDS STOCK POS D	USD	0	0	215,285
EQUITIES STRATEGIES-NON JAPAN	071000MT7	H-C24	USD	0	0	317,332
EQUITIES STRATEGIES-NON JAPAN	0710079K6	H-C31	USD	0	0	2,443,593
EQUITIES STRATEGIES-NON JAPAN	0710079L4	T-C32	USD	0	0	89,722,844
CONVERT ARB	071000MQ3	CONVERTIBLES	USD	0	0	5,415,782
SYN PRIME BROKER ASIA	071000NF6	SPB JPY SECTORIND1	USD	0	0	389,237
SYN PRIME BROKER ASIA	071000NG4	SPB JPYSECTORIND2	USD	0	0	472,476
STAT ARB SYNTHETICS ASIA	0710093G7	IVC PROP JPY	USD	0	0	1,421,824
STAT ARB SYNTHETICS ASIA	0710093J1	SACM2 JPY LPS	USD	0	0	6,168,754
STAT ARB SYNTHETICS ASIA	0710092B9	IVCJ-NKK225	USD	0	0	17,432,531
STAT ARB SYNTHETICS ASIA	0710092C7	TLJ2 TYKHE JPY LPS	USD	0	0	6,538,251
STAT ARB SYNTHETICS ASIA	0710092Y9	SACM JPY LPS	USD	0	0	6,924,325
STAT ARB SYNTHETICS ASIA	0710096L3	LPS-BURLACU MLPJPY	USD	0	0	73,533
STAT ARB SYNTHETICS ASIA	071009773	FRIEDMAN- LPS MLJ1	USD	0	0	1,472,615
STAT ARB SYNTHETICS ASIA	071009781	TYKHE SWAP HEDGE	USD	0	0	16,444,644
STAT ARB SYNTHETICS ASIA	0730000C6	IVCJ-LBAC	USD	0	0	18,796,460
STAT ARB SYNTHETICS ASIA	0730000L6	GSA SWAP HEDGE	USD	0	0	542,554
STAT ARB SYNTHETICS ASIA	0730000M4	XJU - LPS MLJ1 MILLENNIUM	USD	0	0	541,070
STAT ARB SYNTHETICS ASIA	0730000N2	MILJ SWAP H-RTJPEQ	USD	0	0	18,303,533
STAT ARB SYNTHETICS ASIA	076000488	MILJ SWAP HEDGE IT	USD	0	0	11,833,035

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PORTFOLIO PROP JAPAN	078003506	LBACC NIKKEI 225	USD	0	0	1,053,340
PROP VOL JAPAN	073007221	T-CV7 STOCK ACCOUN	USD	0	0	452,003
PORTFOLIO PROP JAPAN	071009328	LBAC TITAN ETF	USD	0	0	1,443
PORTFOLIO PROP JAPAN	077008159	FBJP	USD	0	0	24,708
EQUITIES STRAT JAPAN	073007148	LBAC VOL.	USD	0	0	1,229,472
JAPAN EQUITIES	076002237	YUZ-2	USD	0	0	2,144
STAT ARB SYNTHETICS ASIA	0710093Q5	QUT1 JPY LPS	USD	0	0	12,447,879
STAT ARB SYNTHETICS ASIA	0710093P7	TLJ11 JPY LPS	USD	0	0	4,223,157
STAT ARB SYNTHETICS ASIA	0710094C5	TLJ12 JPY LPS	USD	0	0	5,522,905
STAT ARB SYNTHETICS ASIA	0710095J9	SAC TYCE JPYLPS	USD	0	0	2,653
STAT ARB SYNTHETICS ASIA	0710096N9	LPS-GSA CAP JPY	USD	0	0	2,406,609
STAT ARB SYNTHETICS ASIA	0710094Q4	SACM4 JPY LPS	USD	0	0	521,676
STAT ARB SYNTHETICS ASIA	0710094P6	IVC SOLAIA JPY	USD	0	0	219,056
STAT ARB SYNTHETICS ASIA	0730000S1	SABRE JPY LPS -AJA	USD	0	0	25,831
STAT ARB SYNTHETICS ASIA	0730000T9	SABRE JPY LPS -AJC	USD	0	0	445,290
STAT ARB SYNTHETICS ASIA	0730000V4	SABRE JPY LPS -AN1	USD	0	0	115,872
STAT ARB SYNTHETICS ASIA	0730000W2	SABRE JPY LPS -SFS	USD	0	0	278,304
STAT ARB SYNTHETICS EUR	0710096D1	SABRE ASIA WR MULT	USD	0	0	86,941
STAT ARB SYNTHETICS EUR	0710096D1	SABRE ASIA WR MULT	USD	0	0	10,350
STAT ARB SYNTHETICS EUR	0710096W9	SABRE STYLE ALF LPS	USD	0	0	64,677
STAT ARB SYNTHETICS EUR	0710096W9	SABRE STYLE ALF LPS	USD	0	0	7,692
STAT ARB SYNTHETICS ASIA	0710096B5	LPS-AIG JPY	USD	0	0	212,477
INDEX EXOTICS	0710000G9	SAM DUMMY TRDBK	USD	0	0	84,565
MBS CAPTIVE	071005326	PTG-STORM-TRADING	USD	0	134,973,302	0
PRIN. TRAN.-EUROPE	077009306	MABLE	EUR	0	181,662,617	0
MBS CAPTIVE	071005326	PTG-STORM-TRADING	USD	0	110,785,200	0
MBS CAPTIVE	071005326	PTG-STORM-TRADING	USD	0	-134,973,302	0
PRIN. TRAN.-EUROPE	077009306	MABLE	EUR	0	-57,894,478	0
PRIN. TRAN.-EUROPE	077009306	MABLE	USD	0	-82,664,729	0
PRIN. TRAN.-EUROPE	077009306	MABLE	USD	0	78,834	0
PRIN. TRAN.-EUROPE	072000BG6	LB UK RE HLDGS EQU	GBP	0	8,250,400	0
PRIN. TRAN.-EUROPE	071000392	THL PURE EQUITY	EUR	0	8,247,802	0
PRIN. TRAN.-EUROPE	072000BG6	LB UK RE HLDGS EQU	EUR	0	110,785,200	0
PRIN. TRAN.-EUROPE	072000BG6	LB UK RE HLDGS EQU	EUR	0	110,785,200	0
PRIN. TRAN.-EUROPE	072000BG6	LB UK RE HLDGS EQU	GBP	0	2,145,104	0
PRIN. TRAN.-EUROPE	072000BG6	LB UK RE HLDGS EQU	GBP	0	90,816	0
PRIN. TRAN.-EUROPE	077009306	MABLE	USD	0	647,261,407	0
PRIN. TRAN.-EUROPE	072000BG6	LB UK RE HLDGS EQU	EUR	0	16,366,667	0
PRIN. TRAN.-EUROPE	077009306	MABLE	USD	0	2,849,000	0
PRIN. TRAN.-EUROPE	072000BG6	LB UK RE HLDGS EQU	EUR	0	3,732,900	0
HY HOUSE EUR	07300BCP0	HY EUR MGT PRIVEQT	USD	0	18,251,976	0
MBS CAPTIVE	071005326	PTG-STORM-TRADING	USD	0	-110,785,200	0
MBS CAPTIVE	071005326	PTG-STORM-TRADING	USD	0	391,195,670	0
MBS CAPTIVE	071005326	PTG-STORM-TRADING	USD	0	-37,999,324	0
MBS CAPTIVE	071005326	PTG-STORM-TRADING	USD	0	172,972,626	0
PRIN. FINANCE-EUROPE	072006CB3	CAPS ON FUNDING TR	USD	0	-134,879,442	0
PRIN. FINANCE-EUROPE	072006CB3	CAPS ON FUNDING TR	USD	0	462,570,564	0
OTHER CONVERTS AMERICAS	074005943	NY EURO CONV TRDG	USD	0	0	0
PRTFLIO-FACLITATION NON-J	0730047Q0	HK ALLOCATION	USD	0	0	0

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RISK ARB AMERICAS	074005026	FOREIGN PRODUCTS	USD	0	0	0
EMG EQUITIES-AMERICAS	078004058	CANADIAN PRODUCTION	USD	0	0	0
STAT ARB SYNTHETICS AMERICAS	077000073	TL1	USD	0	0	0
EMG STRUCTURED EUROPE	076062Z7	L-SAFLBF	USD	0	0	0
AGGREGATED RISK	0710005D1	OTC AND STOCK TRAD	USD	0	0	0
INDEX EXOTICS	077001253	EXOTICS	USD	0	0	0
SINGLE STOCK EXOTICS	077005890	EXOTIC 2 LBF	USD	0	0	0
STRUCTURED FLOW	0710008G1	EXOTICS INDEX VOL	USD	0	0	0
VAR/SWAPS CORRELATION	071000863	STOCK INDEX PAIRS	USD	0	0	0
STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	0	0
MACRO/SPEC SITUATIONS	072005671	ESTOXX DISPERSION	USD	0	0	0
VOL ARBITRAGE	071000905	WLD SECTOR BSKTS	USD	0	0	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	0	0
OTHER/JV BOOKS	071000Q97	L-EXALBF	USD	0	0	0
FUNDS	074003070	HFR LBF	USD	0	0	0
SYN PRIME BROKER AMER	078005360	TLX	USD	0	0	0
AUTOS & TRANSPORT	071004899	AUTOS PROP	USD	0	0	0
MEDIA	071002935	MEDIA ADR	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
PORT EUR FACILITATION WOR	072007388	AGENCY PROGRAM TRDG - DCP	USD	0	0	0
PORT EUR PROP TRADING	072004GH1	INDEX CHANGES 9	USD	0	0	0
FACILITATION	073006751	CAP STR ARB	USD	0	0	0
CONVERTIBLES SE ASIA	076004134	CVT FRONT ASIA	USD	0	0	0
STAT ARB CLEARING EUR	077009447	CONNECTIVITY CFM	USD	0	0	0
HEALTHCARE	078009388	PHARMS PAIRS	USD	0	0	0
TECHNOLOGY	078005865	PAN EURO TECH PROP	USD	0	0	0
TELECOM	071005680	TELCOS ADR	USD	0	0	0
SYN PRIME BROKER EUR	072007966	CLIENT EQ SWAP CASH HEDGES	USD	0	0	0
EVENT DRIVEN EUR PROP	072004TG9	REL VAL PRE EVENT	USD	0	0	0
YE EUR-TENDER & SCRIP ARB	078000858	LBIE SCRIPS	USD	0	0	0
INSTITUTIONAL FIN EUR	072004TZ7	ETF FINANCING	USD	0	0	0
YIELD ENHAN EQ FIN EUROPE	072008899	JV ARBITRAGE BENEL	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	076007590	LBIE AS RSK ARB LO	USD	0	0	0
EVENT DRIVEN FACILITATION	071002X38	ITS RISK TRADING	USD	0	0	0
FINANCIALS	071002737	FINANCIALS ADR	USD	0	0	0
STAT ARB SYNTHETICS EUR	077005288	HIGHBRIDGE EURO TR	USD	0	0	0
PORT EUR ELECTRONIC	072004N34	DTM DAT SALES	USD	0	0	0
EMG EUROPE	079000451	RUSSIA FLOW	USD	0	0	0
EQTY STRAT EUR EVNT DRIVEN	0720045V2	MERGER ARBITRAGE 2	USD	0	0	0
CONSUMERS	073002305	CONSUMER ADR	USD	0	0	0
INDUSTRIALS & ENGINEERING	073002354	INDSTRLS/ENG ADR	USD	0	0	0
SUNDRY PAN EUROPE CASH	073002438	PAN EUROPEAN MCF	USD	0	0	0
EUR EUROPE QUANT STRATEGIE	071002C15	QUANT HP 4	USD	0	0	0
DELTA1	0720040M7	AMM DOT LBIE	USD	0	0	0
SUNDRY PAN EUROPE CASH	072008998	RB1 RISK BOOK 1	USD	0	0	0
OILSAND MINING	076007913	ENERGY PROP	USD	0	0	0
CHEMICALS	073000713	CHEMICALS FRONT BK	USD	0	0	0
INSURANCE	071004931	INSURANCE ADR	USD	0	0	0

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EQTY STRAT EUR LONG-SHORT	072004VM3	BANKS	USD	0	0	0
SYN PRIME BROKER ASIA	070009279	SYN PB HK SWAPS FX	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
SINGLE STOCK	0710026D6	L-INS_FRONT	USD	0	0	0
EUR CASH RETINA	077007441	SS CONSUMER	USD	0	0	0
EUR CASH SETINA	077007458	ICE	USD	0	0	0
UTILITIES	072003296	UTILITIES PROP	USD	0	0	0
EUR US SYSTEMATIC	072004FB5	QDS STOCK POS D	USD	0	0	0
EQTY STRAT EUR VOL ARB	071002X87	VOL STRAT EUCLID	USD	0	0	0
STRUCT VOL NON-JAPAN ASIA	078008687	H-SSK STOCK BOOK	USD	0	0	0
PRTFLIO-FACLITATION NON-J	078008406	GPT-840 (NY)	USD	0	0	0
NON JAPAN ASIA EQUITIES	077003697	ASIA - V	USD	0	0	0
PORTFOLIO-PROP NON JAPAN	078007622	AR04 REVERSION	USD	0	0	0
STAT ARB SYNTHETICS ASIA	0710092X1	GMN MASTER FUND LTD (GSAJ2)	USD	0	0	0
PORTFOLIO PROP JAPAN	071009641	JR06-CASH	USD	0	0	0
EQUITIES STRAT JAPAN	078004595	LBAC PARITY MGN	USD	0	0	0
EQUITIES STRAT JAPAN	073007148	LBAC VOL.	USD	0	0	0
EQUITIES STRAT JAPAN	073007148	LBAC VOL.	USD	0	0	0
EQUITIES STRAT JAPAN	078004579	LBAC VOL MGN	USD	0	0	0
SINGLE STOCK - STR	072001787	N-LOTC TRADING	USD	0	0	0
RATES PROP AMER	0740063S4	CAD FORWARDS	USD	0	-114,662,854	0
ASSET MGT SEED EUROPE	072000BL5	ANTIBENCH SEED CAP	USD	0	0	0
OPTIONS PROP	074008269	AFF DEBT ITL #1	USD	-12,556,535	87,321,222	0
FUNDS JV TRADING	0710000B0	FUND DERIVS JV	USD	-145,229,681	217,890,659	0
PRIN. TRAN.-ASIA	077009652	BONDS IN RE	JPY	0	0	0
HG EX-JAPAN	078005378	JVIBDEQ	USD	0	14,310,000	0
M/B CANADA	0740059F8	FUNDING CAD T-BILL	USD	0	0	0
HG HYBRID CAPITAL US	0730047H0	LAYNG YANKEE BANK	USD	0	23,056,058	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	4,439,221	0	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-94,398,007	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	17,990,719	0	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	7,004,495	0	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-3,726,889	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	6,567,708	0	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	1,643,122	0	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-1,654,462	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-561,800	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	3,844,143	0	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	4,520,679	0	0
GCS CORPORATE REPO	076005441		USD	0	50,227,106	0
GCS CORPORATE REPO	076005441		USD	0	1,828,391	0
GCS CORPORATE REPO	076005441		USD	0	8,484,817	0
GCS CORPORATE REPO	076005441		USD	0	7,315,104	0
GCS CORPORATE REPO	076005441		USD	0	1,312,758	0
HG FLOW TRADING EUR	072004D11		USD	0	16,742,369	0
HG FLOW TRADING EUR	072004D11		USD	0	609,464	0
HG FLOW TRADING EUR	072004D11		USD	0	2,828,272	0
HG FLOW TRADING EUR	072004D11		USD	0	2,438,368	0
HG FLOW TRADING EUR	072004D11		USD	0	437,586	0

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HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	-23,056,058	0
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	-66,969,475	0
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	-2,437,855	0
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	-11,313,089	0
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	-9,753,471	0
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	-1,750,344	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	57,693,186	0
SWAPS	074008046	NEW YORK ASSET SW	USD	0	110,823,089	0
SWAPS	074008046	NEW YORK ASSET SW	USD	0	441,848,859	0
CDO BESPOKE CORRELATION EUR	076003482	29729_TREASURY_LGR	USD	0	-40,894,600	0
CDO BESPOKE CORRELATION EUR	076003482	29729_TREASURY_LGR	USD	0	40,894,600	0
HG CREDIT VOLATILITY EUR	074008376	CREDIT VOL BONDS	USD	0	-66,926,442	0
HG CREDIT VOLATILITY EUR	074008376	CREDIT VOL BONDS	USD	0	97,753,320	0
ABS-SECONDARY-EUROPE	071004FJ9	49099 ABS PROP ITS	USD	0	118,654,824	0
ABS-SECONDARY-EUROPE	071004FJ9	49099 ABS PROP ITS	USD	0	8,891,575	0
INDEX BASIS JV	078002CC4	INDEX 2 198 BONDS	USD	0	-2,325,769	0
INDEX BASIS JV	078002CC4	INDEX 2 198 BONDS	USD	0	5,773,152	0
HY BONDS EUR	076008127	HY BOND RETAIL	USD	0	-3,445,639	0
HY BONDS EUR	076008127	HY BOND RETAIL	USD	0	3,445,639	0
FX-OPTIONS EUROPE	072004PY4	FX LINKED NOTES AG	USD	0	287,790	0
FUND DERIVATIVES	074000308	DERV LDN NON DOLLAR	USD	0	646,946	0
FUND DERIVATIVES	074000308	DERV LDN NON DOLLAR	USD	0	2,423,616	0
EURO GOVTS	074002205	OPTIONS 19	USD	0	3,868,610	0
HG FLOW TRADING EUR	0720097J6	24817GBPITSFIN	USD	0	-557,611	0
HG FLOW TRADING EUR	0720097J6	24817GBPITSFIN	USD	0	172,172,076	0
HG FLOW TRADING EUR	0720098J5	24817GBPITPROP	USD	0	-647,926	0
HG FLOW TRADING EUR	0720098J5	24817GBPITPROP	USD	0	11,484,352	0
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	-5,806,416	0
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	25,409,432	0
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	124,709,376	0
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	438,199,352	0
CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	2,299,921	0
CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	592,558	0
EMG LM EUROPE	0710016T3	OB ROMANIA	USD	0	749,119	0
EMG LM EUROPE	0710016T3	OB ROMANIA	USD	0	532,145	0
STRATEGIC EXOTICS	071002G00		USD	0	-148,799,313	0
STRATEGIC EXOTICS	071002G00		USD	0	2,428,271,330	0
OPTIONS INFLATION	072006GK0		USD	0	52,336,645	0
M/B CORPORATES	0780015F1		USD	0	1,811,744	0
M/B CORPORATES	0780015F1		USD	0	632,588	0
OPTIONS VANILLA	071004FZ3	LONDON OPTIONS 160	USD	0	53,672,667	0
PROPERTY DERIVATIVES	072006K00		USD	0	8,070,803	0
HYBRIDS	072006WH0		USD	0	2,599,699	0
STRATEGIC EXOTICS	072006XS3	STRAT EXOTICS 210	USD	0	-980,735,615	0
STRATEGIC EXOTICS	072006XS3	STRAT EXOTICS 210	USD	0	1,012,781,676	0
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	795,679,501	0
EUR COMMODITIES STRUCTURED	0710025B1	SP LBIE BOND BOOK	USD	0	2,340,780	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	126,732	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-1,059,897,342	0

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CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	992,636	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-134,334,124	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	78,698,892	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-1,773,371,341	0
EQTY STRAT EUR EVNT DRIVEN	0720045T7	MERGER ARBITRAGE_1	USD	-3,034,965	0	0
EQTY STRAT EUR EVNT DRIVEN	0720045T7	MERGER ARBITRAGE_1	USD	0	3,641,436	0
PRIN. FINANCE-EUROPE	072006CB3	CAPS ON FUNDING TR	USD	0	0	-158,488,558
ABS-SECONDARY-EUROPE	072004DL5	EUR CASH ACCOUNT	USD	0	0	-50,483,207
ABS-SECONDARY-EUROPE	074001363	EURO ABS	USD	0	0	-19,578,981
CMBS-EUROPE	072009616	CMBS NEW ISSUE	USD	0	0	-256,508,152
MBS CAPTIVE	071005326	PTG-STORM-TRADING	USD	0	0	-151,420,165
CMBS-EUROPE	0710030G3	STORM CMBS BONDS	USD	0	0	-29,970,942
TRAD PRIME BROKER EUROPE	071002LS6		USD	0	0	5,206,801,452
PRIN. TRAN.-EUROPE	071003776	PTG EQUITY NO 1	EUR	0	-1,256,886	0
PRIN. TRAN.-EUROPE	071003776	PTG EQUITY NO 1	EUR	0	1,919,959	0
PRIN. TRAN.-EUROPE	071003784	PTG EQUITY NO2	EUR	0	607,357	0
PRIN. TRAN.-EUROPE	071000392	THL PURE EQUITY	EUR	0	1,068,678	0
PRIN. TRAN.-EUROPE	071000400	THL SH LOAN	EUR	0	3,530,355	0
PRIN. TRAN.-EUROPE	071000400	THL SH LOAN	GBP	0	-1,097,186	0
CMBS-EUROPE	074000704	LOAN TRADING	EUR	0	-30,108	0
CMBS-EUROPE	074001462	CMBS SECONDARY	EUR	0	-87,686	0
PRIN. TRAN.-EUROPE	076002KK2		EUR	0	26,555,050	0
PRIN. TRAN.-EUROPE	074004045	MBS-PRIN TX EQUITY	EUR	0	-2,715,156	0
CMBS-EUROPE	076001494	RUBY FINANCE STAR	EUR	0	-35,673	0
STRUCTURED TRANS AMER	076000835	NOTES PAY/REC	USD	0	-89	0
YE PROJECTS	072009046	BPP BALLYBUNION	USD	0	-843,290	0
YE PROJECTS	072000961	BIL BALLYBUNION	USD	0	-7,055,218	0
YE PROJECTS	07300BFZ5	BPM IIF	USD	0	-2,887,639,712	0
YE PROJECTS	077009397	HSBC BA TRADE	USD	0	-15,087,478	0
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	20,630,960	0
CMBS-EUROPE	072009038	FR/FL RUBY FINANCE	EUR	0	-4,332,181	0
FUNDS JV TRADING	071000C74		USD	0	712,307,645	0
YIELD ENHAN EQ FIN EUROPE	078004223	JV ARBITRAGE CHF	USD	0	0	0
EUR EUROPE QUANT STRATEGIE	0740056T1	US MPL QUANT STRAT	USD	0	0	0
CDO CLO PRIMARY EUR	0720028Q4	PRI MAN CDO BOND	USD	0	0	0
HY CORPORATES EEMEA	0710039D1	ASIA1 EMG CDS	USD	0	0	0
HG FLOW TRADING EUR	071000228	TELECOMS-HIGH BETA	USD	0	0	0
OPTIONS EXOTIC	074007352	OPTIONS 25	USD	0	0	0
STRUCT VOL NON-JAPAN ASIA	0710009Z8	H-HKS	USD	0	0	0
EMG STRUCTURED EUROPE	0760062X2	L-POLLBF	USD	0	0	0
FUNDS SPVS	0710007K3	MOM2175-61	USD	0	0	0
INDEX EXOTICS	071000731	LBF CERT	USD	0	0	0
SINGLE STOCK	071000459	CYCLICAL SECTOR	USD	0	0	0
DIVIDENDS	077008852	DIVIDEND STRATEGY	USD	0	0	0
SINGLE STOCK EXOTICS	0710005L3	EXOTSINLEST2	USD	0	0	0
STRUCTURED FLOW	0710008G1	EXOTICS INDEX VOL	USD	0	0	0
OTHER/JV BOOKS	0710006G3	L-SHTLBF	USD	0	0	0
GOVERNMENTS ASIA-YEN	071003313	177 GOV_PROP1	USD	0	0	0
EMG LM EUROPE	0710015D9	BONDS SOUTH AFRICA	USD	0	0	0

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AUTOS & TRANSPORT	071002PF0	PROP POD	USD	0	0	0
TOTAL IMD EUR SALES	072004VJ0	ICG EQUITIES	USD	0	0	0
EURO GOVTS	0710019H6	LERICHE GOVT BONDS	USD	0	0	0
PORT EUR PROP TRADING	071001499	INDEX CHANGES 3	USD	0	0	0
FACILITATION	0710021B5	CAP ARB EUCLID STK	USD	0	0	0
HG SHORT TERM CREDIT EUR	071004832	US CP JV	USD	0	0	0
CMBS-EUROPE	072009616	CMBS NEW ISSUE	USD	0	0	0
STAT ARB SYNTHETICS EUR	071001671	SAC 3 LPS ACCOUNT	USD	0	0	0
EQTY STRAT EUR EVNT DRIVEN	0720045S9	PRE EVENT	USD	0	0	0
CONSUMERS	071002FF1	CONSUMER POD FRAN	USD	0	0	0
EQTY STRAT EUR LONG-SHORT	0710021N9	KENDALL 6	USD	0	0	0
HY PROP DISTRESSED EUROPE	072004T38	HY PROP TRADING	USD	0	0	0
OILSAND MINING	071005607	OILS FRONT	USD	0	0	0
INSURANCE	071004915	INSURANCE FRONT	USD	0	0	0
STAT ARB SYNTHETICS ASIA	0710021W9	TEWKS TWDLPS	USD	0	0	0
PORTFOLIO-PROP NON JAPAN	077003812	AR01 INDEX REBALANCING 1	USD	0	0	0
YE PROJECTS	07400C005	ITALIAN REPO TRADE	USD	0	0	0
YE PROJECTS	07400C005	ITALIAN REPO TRADE	USD	0	0	0
PORTFOLIO PROP JAPAN	071009286	JR04-CASH	USD	0	0	0
EUR COMMODITIES STRUCTURED	07200CQK5	BONDS	USD	0	-6,500,000	0
HG FLOW TRADING EUR	071000228	TELECOMS-HIGH BETA	USD	0	-9,957,000	0
HG SHORT TERM CREDIT EUR	071004832	US CP JV	USD	0	-2,896,063	0
OPTIONS EXOTIC	077005148	ASSET SWAP BUS - I	USD	0	-4,431,408	0
GCS CORPORATE REPO	076000769	LCPI TRAD BOOK	USD	0	-397,370,865	0
GCS CORPORATE REPO	073000333	MORTGAG FINANCE	USD	0	0	0
GCS CORPORATE REPO	073000333	MORTGAG FINANCE	USD	0	0	0
GCS CORPORATE REPO	073000523	CORP DEBT MBOOK BS	USD	0	0	0
GCS CORPORATE REPO	073000523	CORP DEBT MBOOK BS	USD	0	0	0
GCS CORPORATE REPO	073001026	CONVERTIBLES MATCH	USD	0	0	0
GCS CORPORATE REPO	073001125	USD MATCHED	USD	0	0	0
GCS CORPORATE REPO	073001125	USD MATCHED	USD	0	0	0
FIRM FINANCING EUROPE	073000077	STOCK BORROW/LOAN REPO BOOK	USD	0	0	0
FIRM FINANCING EUROPE	073000077	STOCK BORROW/LOAN REPO BOOK	USD	0	0	0
FIRM FINANCING EUROPE	073000127	US TREASURY REPO TRADING	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000747	DEM MATCHED BOOK	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000747	DEM MATCHED BOOK	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000754	ESP MATCHED BOOK	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000754	ESP MATCHED BOOK	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000762	FRF MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000762	FRF MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001067	GBP MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001067	GBP MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001133	AVAIALBLE MATCHEDD	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001133	AVAIALBLE MATCHEDD	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001166	ITL MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001166	ITL MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	074001165	ITL MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	077007706	LB 1 TRADING BOOK	USD	0	-4,013,847	0
GCS CORPORATE REPO	073000333	MORTGAG FINANCE	USD	0	0	0

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GCS CORPORATE REPO	073000523	CORP DEBT MBOOK BS	USD	0	0	0
GCS CORPORATE REPO	073001026	CONVERTIBLES MATCH	USD	0	0	0
GCS CORPORATE REPO	073001125	USD MATCHED	USD	0	0	0
FIRM FINANCING EUROPE	073000077	STOCK BORROW/LOAN REPO BOOK	USD	0	0	0
FIRM FINANCING EUROPE	073000127	US TREASURY REPO TRADING	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000747	DEM MATCHED BOOK	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000754	ESP MATCHED BOOK	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000762	FRF MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001067	GBP MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001133	AVAIALBLE MATCHEDD	USD	0	0	0
MATCH BOOK TRADING EUROPE	074000746	DEM MATCHED BOOK	USD	0	0	0
MATCH BOOK TRADING EUROPE	074000753	ESP MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	074001066	GBP MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	074001132	USD T WASH B	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001166	ITL MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	074001165	ITL MATCHED	USD	0	0	0
FIRM FINANCING EUROPE	076009307	REPOCLEAR NETTING	USD	0	0	0
DISTRESSED & LEV EQ	RTHOM520900	RTHOM (Richard Thoms)/520900	USD	0	-11,373,791	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	541,016,127	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	-9,136,825	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	351,890,724	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	43,314,600	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	16,247,263	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	1,210,476,024	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	17,841,490	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	26,245,812	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	394,329,504	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	184,383,501	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	45,988,377	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	33,530,987	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	6,554,518	0
HG FIRM RELAT LOANS AMER	AEGIS458170	Aegis Finance LLC/458170	USD	0	20,382,358	0
HG FIRM RELATIONSHIP LOANS	AEGIS469740	Aegis Finance LLC/469740	USD	0	-61,147,074	0
HG FRL-AMERICAS	AEGIS768170	Aegis Finance LLC/768170	USD	0	40,764,716	0
PRIN. TRAN.-ASIA	PTG-T200200	PTG - Tokyo/200200	HKD	0	0	0
PRIN. TRAN.-ASIA	KRW 286930	Korean Borrowers/286930	KRW	0	0	0
PRIN. TRAN.-ASIA	PTGAL219520	PTG - ASIA LCPI UK BRANCH/2195	USD	0	0	0
HY LOANS SYND US	TBSYN221720	TBSYN - LOAN ORIGINATION/22172	USD	0	-1,642,997,921	0
LF LOANS	SYND 290960	IBD Shared Positions/290960	USD	0	1,642,997,921	0
LF LOANS	SYND 411690	IBD Shared Positions/411690	USD	0	160,880,187	0
LF LOANS	SYND 411690	IBD Shared Positions/411690	USD	0	-160,880,187	0
LF LOANS	SYND 411690	IBD Shared Positions/411690	USD	0	2,051,182,817	0
LF LOANS	SYND 411690	IBD Shared Positions/411690	USD	0	-1,642,997,921	0
HY LOANS SYND US	JSTBL425400	JSTBL (Jim Seery, Alex Strombe	USD	0	-408,184,896	0
LF LOAN HOLDS	SYND 421270		USD	0	160,880,187	0
HY LOANS SYND US	JSSYB428090	JSSYB (J. SERRY/A. STROMBERG/M	USD	0	-160,880,187	0
PRIN. TRAN.-EUROPE	RSLN 291500	RE SH loan note/291500	GBP	0	-4,132,452	0
CMBS-EUROPE	RSNR 465180	RSNR- Real Estate Senior Ln/46	EUR	0	-10,785,935	0
CMBS-EUROPE	RSNR 465190		GBP	0	-1,328,545	0

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PRIN. TRAN.-EUROPE	RMEZ 258340	Real Estate Mezz loan/258340	EUR	0	825,492	0
CMBS-EUROPE	RSNR 254720	RSNR- Real Estate Senior Ln/25	EUR	0	-159,441	0
CMBS-EUROPE	RMEZ 411190	Real Estate Mezz loan/411190	EUR	0	-1,205,876	0
CMBS-EUROPE	RMEZ 411190	Real Estate Mezz loan/411190	SEK	0	-333,533	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	-15,529,893	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	-49,844,584	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	-39,930,940	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	SEK	0	-432,358	0
PRIN. TRAN.-EUROPE	RMEZ 415240	Real Estate Mezz loan/415240	GBP	0	-780,327	0
PRIN. FINANCE-EUROPE	CASA 498050	CASA/498050	USD	0	-56,131,168	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	5,732,627	0
CMBS-EUROPE	RSNR 408910	RSNR- Real Estate Senior Ln/40	EUR	0	-247,504	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	25,322,798	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	11,825,113	0
CMBS-EUROPE	RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	6,933,420	0
SHORT TERM US TREASURIES	G4TD	BORROWS VS CASH	USD	0	0	0
INSTITUTIONAL FIN AMERICA	PDDE	BGI EQUITY TRI-PARTY PROGRAM	USD	0	0	0
M/B SPECIALS	G4SK	SPECIALS - AGENCIES - RR	USD	0	0	0
M/B SPECIALS	G4ZI	BORROW VS CASH	USD	0	0	0
M/B MORTGAGES	G422	MBS MD - RR	USD	0	0	0
M/B MORTGAGES	GDVT	DTC-FIN 40 OFFSET	USD	0	0	0
M/B MORTGAGES	GDXZ	MBS BORROW / LEND	USD	0	0	0
M/B MORTGAGES	G422	MBS MD - RR	USD	0	0	0
M/B CORPORATES	G4KK	BORROW VS CASH	USD	0	0	0
M/B SPECIALS	G174	SPECIALS - TERM - INV	USD	0	0	0
M/B SPECIALS	G40D	OFF-THE-RUN SPECIALS	USD	0	0	0
M/B CORPORATES	G4KK	BORROW VS CASH	USD	0	0	0
TREASURY TRADES	C1HD	LCPI BANKHAUS C/P	USD	3,005,232,500	0	0
M/B SPECIALS	G40D	OFF-THE-RUN SPECIALS	USD	0	0	0
M/B SPECIALS	G40D	OFF-THE-RUN SPECIALS	USD	0	0	0
M/B SPECIALS	G490	BORROWS VS CASH	USD	0	0	0
M/B SPECIALS	G4P0	BORROW VS CASH	USD	0	0	0
M/B SPECIALS	G4P0	BORROW VS CASH	USD	0	0	0
M/B SPECIALS	G4V0	BORROW VS CASH OFF THE RUN	USD	0	0	0
M/B SPECIALS	GP6L	SPECIAL GC BTB	USD	0	0	0
M/B SPECIALS	GP6L	SPECIAL GC BTB	USD	0	0	0
M/B MORTGAGES	GDXZ	MBS BORROW / LEND	USD	0	0	0
NON-PRIME-AMERICAS	4A78	SUBPRIME ALS WHOLE LOANS	USD	0	8,700,468	0
NON-PRIME-AMERICAS	4A94	SUBPRIME RMS WHOLE LOANS	USD	0	51,590,314	0
NON-PRIME-AMERICAS	4AEA	SUBPRIME WHOLE LOANS	USD	0	75,781,625	0
NON-PRIME-AMERICAS	4AEX	SUBPRIME WHOLE LOANS - CAPTIVE	USD	0	179,467,692	0
NON-PRIME-AMERICAS	4M9S	MLN SUB-PRIME 1ST-LIEN	USD	0	88,174,835	0
DIVISIONAL ADMIN AMER	4ABC	BNC WHOLE LOAN REPURCHASES	USD	0	239,706	0
M/B SPECIALS	G174	SPECIALS - TERM - INV	USD	0	0	0
AGENCY CALLABLE	G1VG	AGENCY CALLABLE MTN	USD	0	0	0
FINANCIAL ENG.-AMERICAS	GAAP	FINANCIAL ENGINEERING TAX DEAL	USD	0	0	0
ABS-SECONDARY-AMERICAS	G137	FIXED RATE REAL ESTATE ABS	USD	0	0	0
CDO LIQUID ARB US	G18K	LD BOND OPTIONS	USD	0	0	0
M/B SPECIALS	G1DY	DOLLAR ROLLS - OFF THE RUN	USD	0	0	0

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M/B SPECIALS	G1DY	DOLLAR ROLLS - OFF THE RUN	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
DISTRESSED & LEV EQ	GALQ	DALEV MTS ACCOUNT	USD	0	-1,042,448	0
PRIN. TRAN.-AMERICAS	UP3F		USD	0	7,738,159	0
M/B SPECIALS	G274	SPECIALS - TERM - RE	USD	0	0	0
PRIME-AMERICAS	G12G	WHOLE LOAN CMO'S	USD	0	0	0
NON-PRIME-AMERICAS	GM93	SUBPRIME NEW ISSUE	USD	0	0	0
HG FLOW TRADING US	G1NE	WILLIAM FENWICK	USD	0	0	0
STRATEGIC CLIENT SVCS AMER	GAT3	INTL BANK FOR RECONST & DEVELO	USD	0	0	0
CMBS INVESTMNT GRD-AMERICA	GAE2	COMMERCIALS	USD	0	0	0
PASSTHRU JV	GMX9	PASS-THRU	USD	0	0	0
PRINCIPAL FIN-BROWNBACK	G17M	RUSS BROWNBACK	USD	0	0	0
M/B CORPORATES	G4KK	BORROW VS CASH	USD	0	0	0
RATES PROP AMER	G1TW	US CASH	USD	0	-1,114,640,625	0
RATES PROP AMER	G1TW	US CASH	USD	0	-427,017,512	0
PRINCIPAL STRATEGIES	G1W7	PRINCIPAL STRATEGIES MTS	USD	0	0	0
PRINCIPAL STRATEGIES	G1W7	PRINCIPAL STRATEGIES MTS	USD	0	0	0
ASSET MGMT CORPORATE	GABJ	NEUBERGER ALLOCATIONS	USD	0	0	0
ASSET MGMT CORPORATE	GABJ	NEUBERGER ALLOCATIONS	USD	0	0	0
PRIME-AMERICAS	G1FA	AGENCY ARMS TRDG - INV	USD	0	62,506,259	0
PRIME-AMERICAS	G1FA	AGENCY ARMS TRDG - INV	USD	0	6,676,211	0
PRIME-AMERICAS	G1FA	AGENCY ARMS TRDG - INV	USD	0	-14,836,885	0
AGENCY REMICS/STRIPS-AMER	GAC8	CMO COLLAT	USD	0	-10,160,160	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	1,106,466	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	-205,858,401	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	-1,450,924,073	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	294,917	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	10,781,919	0
AVIATION FINANCE	C1TD	QANTAS AIR	USD	0	0	0
OTHER AMERICAS	H47W	CANADA FIRM SHORT GOV	USD	0	0	0
OTHER AMERICAS	H47W	CANADA FIRM SHORT GOV	USD	0	0	0
ABS-NEW ISSUE-AM	GARA	CENTERPOINT ENERGY	USD	0	-84,435,112	0
ABS-NEW ISSUE-AM	GARA	CENTERPOINT ENERGY	USD	0	-14,888,882	0
ABS-NEW ISSUE-AM	GARA	CENTERPOINT ENERGY	USD	0	-155,747,807	0
HG FIRM RELATIONSHIP LOANS	GANJ	SUNOCO-UST HEDGE	USD	0	-61,047	0
HG YANKEE CREDIT TRADING US	GAIA	MIDDLE EAST	USD	8,072,858	0	0
ABS-NEW ISSUE-AM	OA2P	ABS NI INVESTMENTS	USD	0	-253,305,336	0
ABS-NEW ISSUE-AM	OA2P	ABS NI INVESTMENTS	USD	0	-44,666,647	0
ABS-NEW ISSUE-AM	OA2P	ABS NI INVESTMENTS	USD	0	-467,243,419	0
AVIATION FINANCE	C1TD	QANTAS AIR	USD	0	-1,143,606	0
AVIATION FINANCE	C1TD	QANTAS AIR	USD	0	1,143,706	0
HG YANKEE CREDIT TRADING US	GM5T	MALAYCCR	USD	0	1,277,173	0

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HG YANKEE CREDIT TRADING US	GM5T	MALAYCCR	USD	0	529,788	0
HY BONDS US	GM14	MOGAVERO HEALTHCARE	USD	0	27,145,506	0
HY BONDS US	GM14	MOGAVERO HEALTHCARE	USD	0	5,128,017	0
HG ESOTERIC US	GM2U	ESOTERIC EMG MTS	USD	0	32,652	0
HG ESOTERIC US	GM2U	ESOTERIC EMG MTS	USD	0	313,881	0
DERIV MORTGAGE OPTIONS	G12I	TSY HEDGE	USD	0	522,578	0
DERIV MORTGAGE OPTIONS	G12I	TSY HEDGE	USD	0	225,313	0
HG SHORT TERM CREDIT US	G1M3	COMMERCIAL PAPER (ASSET BACKED	USD	0	-2,352,000,000	0
AGENCIES	G16D	TREASURY CASH	USD	0	0	724,670,293
AGENCIES	G16D	TREASURY CASH	USD	0	0	24,343,309
AGENCIES	G17L	AGENCIES	USD	0	0	229,858,231
AGENCIES	G17L	AGENCIES	USD	0	0	686,475,706
AGENCIES	G17L	AGENCIES	USD	0	0	922,972,962
AGENCIES	G17L	AGENCIES	USD	0	0	84,004,346
AGENCIES	G17L	AGENCIES	USD	0	0	48,432,065
AGENCIES	GMGQ	AGY INDEX	USD	0	0	148,942,695
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	530,687,235
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	273,825,035
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	1,659,916,125
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	1,615,820,580
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	301,260,320
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	300,335,745
SPECIAL OPPORTUNITIES GP	CDWL	UNICAPITAL-KITTY HAWK BACKSTOP	USD	0	646,333	0
PRIN FINANCE RESIDENTIAL	CDDQ	C-BASS	USD	0	121,236,710	0
PRIN FINANCE RESIDENTIAL	CPU1	SECURITY NATIONAL (ESOTERIC)	USD	0	10,081,970	0
PRIN FINANCE RESIDENTIAL	WDQQ	AEGIS 2006-1 ADVANCED FACILITY	USD	0	413,849	0
PRIN FINANCE RESIDENTIAL	WDRE	AEGIS 2005-3 ADVANCE LINE	USD	0	4,599,886	0
PRIN FINANCE RESIDENTIAL	WDVH	SECURITY NATIONAL SERV ADV FAC	USD	0	29,972,571	0
PRIN FINANCE RESIDENTIAL	WP80	SUBPRIME SECONDARY	USD	0	56,586,864	0
AVIATION FINANCE	C1TD	QANTAS AIR	USD	0	0	0
TREASURY TRADES	C1HD	LCPI BANKHAUS C/P	USD	0	-3,000,000,000	0
STRUCTURED TRANS AMER	OA3Y	STRUCTURED TRANS LB1 GROUP INV	USD	0	-1,000,000	0
COUPON TRADING	G16G	ODD LOT GOVT TRD	USD	0	13,795,737	0
COUPON TRADING	G1AU	CASH	USD	0	1,004,816	0
HG HYBRID CAPITAL US	G19K	DP RETAIL-POPE	USD	0	362,947	0
PRIME-AMERICAS	GMRN	ORIGINATIONS 2	USD	0	109,921,035	0
RATES PROP AMER	G1T7	TREASURY/PROPRIETARY	USD	0	220,831,869	0
DOLLAR GOVTS	G1LW	LONDON CASH	USD	0	24,520,821	0
DOLLAR GOVTS	GAM0	DOYAL-MTS	USD	0	2,649,273	0
HG FLOW TRADING US	GAVF	YONI GORELOV	USD	0	4,977,556	0
CMBS INVESTMNT GRD-AMERICA	GAH5	TSY/MTGE HEDGE	USD	0	4,147,964	0
AGENCY REMICS/STRIPS-AMER	G1DK	CMO COLLAT	USD	0	11,095,803	0
HG YANKEE CREDIT TRADING US	GM5F	EXOTICSCCR	USD	0	622,195	0
HG YANKEE CREDIT TRADING US	GMU5	SOVS/PROVS/SUPRAS	USD	0	389,909	0
FID DERIVS ASIA	6193	MIKE FALLER CORE EXOT IRP	USD	0	23,591,067	0
EXOTIC OPTIONS	6ARU	LBSF EXOTIC OPTIONS	USD	0	183,993,322	0
OPTIONS PROP	6AMB	110 ITS	USD	0	0	9,867,142
OPTIONS PROP	6AMB	110 ITS	USD	0	0	180,948,240
OPTIONS VANILLA	6AHB	INFLATION INDEX BOND-COLOMBI	USD	0	0	268,577,252

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LBEX-DOCID 3439086

OPTIONS INFLATION	6A3W	OPTION MTS BONDS	USD	0	0	152,880,709
OPTIONS INFLATION	6A3W	OPTION MTS BONDS	USD	0	0	1,166,108,220
SHORT TERM US TREASURIES	G4TD	BORROWS VS CASH	USD	0	0	0
SHORT TERM AGENCIES	GPYZ	AGENCY BORROW TO MATURITY	USD	0	0	0
RATES PROP AMER	GDIW	LM PROP CASH CB	USD	0	0	0
COUPON TRADING	G46L	CASH	USD	0	0	0
RATES PROP AMER	G4T7	TREASURY/PROPRIETARY	USD	0	0	0
RATES PROP AMER	G4TY	U.S. CASH	USD	0	0	0
SPECIAL OPPORTUNITIES GP	QV1BC		USD	0	0	0
SPECIAL OPPORTUNITIES GP	QV1BC		USD	0	0	0
SPECIAL OPPORTUNITIES GP	QV1BC		USD	0	0	0
MUNIS DERIVATIVES	5AZM		USD	0	4,472,000	0
MUNIS DERIVATIVES	5AZM		USD	0	28,302,000	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	0	-58,815,735	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	7,955,006	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	1,639,302	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	2,394,931	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	20,720,904	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	629,532	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	757,430	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	1,369,450	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	2,342,034	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	2,220,444	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	796,777	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	900,923	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	849,273	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	805,810	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	9,855,622	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	1,761,867	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	917,680	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	2,614,605	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	889,406	0	0
HG SHORT TERM CREDIT US	C126	CP PSIROGIANES	USD	0	-647,788,105	0
SHORT TERM US TREASURIES	GACB	SHORT T-BILLS	USD	0	-989,243,601	0
SHORT TERM US TREASURIES	GACD	OFF THE RUN 2'S	USD	0	-99,847,853	0
SHORT TERM US TREASURIES	GACD	OFF THE RUN 2'S	USD	0	-39,992,094	0
SHORT TERM AGENCIES	G116	DISCO SECONDARY	USD	0	-273,829,171	0
M/B SPECIALS	G155	US TREASURIES	USD	0	-49,479,712	0
AGENCIES	GM4M	FHLB 5.125 8/14/2013 3133XGVF	USD	0	-90,944,876	0
ABS-NEW ISSUE-AM	G1NR	AMEX ISSUANCE TRUST 2007-2	USD	0	-30,000,000	0
ABS-NEW ISSUE-AM	G1NT	CITIBANK CCIT 2007-A4 TAP	USD	0	-25,000,000	0
AGENCY CALLABLE	G1VG	AGENCY CALLABLE MTN	USD	0	-126,282,210	0
AGENCY REMICS/STRIPS-AMER	GA4G	CMO DERIVS	USD	0	-663,674,985	0
CMBS-AMERICAS	41JD	FLOATING RATE BANKING	USD	0	-12,780,902	0
CMBS-AMERICAS	41U1	PRINCIPAL FLOATING RATE LOANS	USD	0	-20,000,000	0
NON-PRIME-AMERICAS	WM1A	REVERSE MORTGAGES	USD	0	-46,350,000	0
CMBS-AMERICAS	W1VB	FIXED RATE UNRATED B NOTES	USD	0	-477,500	0
CMBS-AMERICAS	WAB6	FIXED RATE B S LARGE LOANS	USD	0	-10,631,250	0
CMBS-AMERICAS	WADY	COHEN'S WHOLE LOANS	USD	0	-347,518,666	0

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CMBS-AMERICAS	WAKJ	LARGE LOAN RATE LOCKS	USD	0	-970,000,000	0
PRIME-AMERICAS	WAB1	DELAWARE BRIDGE	USD	0	-250,000,000	0
PRIME-AMERICAS	WADB	LEHMAN BROTHERS BANK	USD	0	-255,943,296	0
PRIME-AMERICAS	WM3N	PRIME SECONDARY	USD	0	-351,968,750	0
NON RESIDENTIAL TRADING	WAZE	CAMPUS DOOR	USD	0	-1	0
TRAD PRIME BROKER AMERICA	GFSADJ77831		USD	0	0	0
NON RESIDENTIAL TRADING	&DGUDW		USD	0	515,183,261	0
PRIME-AMERICAS	&DGUBH		USD	0	4,800,636,805	0
NON-PRIME-AMERICAS	&DGUMM		USD	0	413,236,138	0
NON-PRIME-AMERICAS	&DGUMMRM		USD	0	1,737,673,195	0
NON-PRIME-AMERICAS	&DGUMMSECONDS		USD	0	1,128,367,687	0
NON-PRIME-AMERICAS	&DGUMZ		USD	0	150,174,213	0
CDO PE AMERICAS	PECDOAM0299		USD	0	273,137	0
CROSSROADS AMER	PECRSAM0143		USD	0	40,964	0
CROSSROADS AMER	PECRSAM0143		USD	0	34,462,400	0
CROSSROADS AMER	PECRSAM0143		USD	0	3,125,555	0
MB I, II, III EUROPE	PEMBEU0299		USD	0	-33,834,215	0
RE MEZZ I AMERICAS	PEREM1AM0B89		USD	0	1,056,421	0
GLOBAL MEZZANINE AMERICAS	PEGMZAM0299		USD	0	-273,136	0
HOUSE-RISK	&LBBREC1		USD	0	48,427,595	0
UNASSIGNED	&AT1		USD	0	0	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	802,740	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	668,924	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	985,740	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	687,077	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	754,820	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	1,154,491	0
ASSET MGT SEED AMERICAS	INVLIBERTY		USD	0	53,565,084	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	28,828,283	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	24,651,769	0
DIRECT PRINCIPAL INVESTMENTS A	H2CREDIT		USD	0	6,476,431	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	10,538,779	0
ASSET MGT SEED AMERICAS	INVLIBERTY		USD	0	42,592,985	0
ASSET MGT SEED AMERICAS	INVLIBERTY		USD	0	8,893,653	0
ASSET MGT SEED AMERICAS	MARKETNEUTRAL		USD	0	36,549	0
MINORITY STAKES HEDGE FUNDS	OSPRAIEINV		USD	0	11,501,867	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	560,096	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	57,844	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	54,264	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	31,957,893	0
MINORITY STAKES HEDGE FUNDS	OSPRAIEINV		USD	0	112,004,170	0
DIRECT PRINCIPAL INVESTMENTS A	SKYBRIDGE		USD	0	10,045,472	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	592,423	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	65,996	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	6,444,109	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	53,526	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	10,594,649	0
ASSET MGT SEED AMERICAS	INVLIBERTY		USD	0	73,981,644	0
ASSET MGT SEED AMERICAS	MARKETNEUTRAL		USD	0	20,393,409	0

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ASSET MGT SEED AMERICAS	MARKETNEUTRAL	USD	0	17,656,130	0
ASSET MGT SEED AMERICAS	CREDITARB	USD	0	25,337,113	0
ASSET MGT SEED AMERICAS	NBTECHMTM	USD	0	3,680,374	0
ASSET MGT SEED AMERICAS	NBTECHMTM	USD	0	74,984,000	0
ASSET MGT SEED AMERICAS	NBTECHMTM	USD	0	73,047,726	0
QUANT AMERICAS	GLOMACMTM	USD	0	9,285,758	0
QUANT AMERICAS	GLOMACMTM	USD	0	26,401,874	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	10,216,382	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	-27,118	0
DOM CORP INVEST	&Z32	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
OTHER STR VOL AMERICAS	&SVC	USD	0	0	0
OTHER FLOW VOL AMERICA	GFSADJ24160	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
INSTITUTIONAL FIN AMERICA	GFSADJ25507	USD	0	0	0
PIM FINANCING AMER	GFSADJ70721	USD	0	0	0
SYN PRIME BROKER AMER	SWAPRV	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
OTHER	GFSADJ78501	USD	0	0	0
MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
OTHER STR VOL AMERICAS	&SVC	USD	0	0	0
OTHER FLOW VOL AMERICA	GFSADJ24160	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
INSTITUTIONAL FIN AMERICA	GFSADJ25507	USD	0	0	0
PIM FINANCING AMER	GFSADJ70721	USD	0	0	0
SYN PRIME BROKER AMER	SWAPRV	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
OTHER	GFSADJ78501	USD	0	0	0
MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
M/B MORTGAGES	IBCAMORT	USD	0	0	0
FID CORP AMER	&15C	USD	0	0	0
FID CORP AMER	&15C	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
FUNDS JV TRADING	GFS20193FDJV	USD	84,878,698	0	0
FUNDS JV TRADING	GFS20193FDJV	USD	0	6,979,776	0
FUNDS	GFSEUR61FUNDJV	USD	-84,878,698	0	0
FUNDS	GFSEUR61FUNDJV	USD	0	-6,979,776	0
ALS	&ALSBSADJ	USD	0	0	0
ALS	&ALSBSADJ	USD	0	0	0
ALS	&ALSBSADJ	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0

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GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
ALTERNATIVES ADMIN/OTHER AMER	NBSEEDALT	USD	0	0	0
ALTERNATIVES ADMIN/OTHER AMER	NBSEEDALT	USD	0	0	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
UNASSIGNED	&AT1	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	428,112,557	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DIRECT PRINCIPAL-AMERICAS	&AQUILINE	USD	0	6,691,740	0
BNC	&BNC	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
FID DERIVS ASIA	BNDOPTJGB	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
FIRM FINANCING ASIA	FFASIALBIE	USD	0	0	0
FIRM FINANCING ASIA	0083FFASIA	USD	0	0	0
FIRM FINANCING ASIA	0083FFASIA	USD	0	0	0
FIRM FINANCING ASIA	FFASIALBIE	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
FID DERIVS ASIA	BNDOPTJGB	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
STAT ARB FINCG ASIA	EQFINLBIEAS	USD	0	0	0
TRAD PRIME BROKER ASIA	PBLDNJPY	USD	0	0	0
TRAD PRIME BROKER ASIA	PBLDNJPY	USD	0	0	0

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INSTITUTIONAL FIN ASIA	GFSADJ24385	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	1,000,000,000	0
DOM CORP INVEST	&Z32	USD	0	500,000,000	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	1,088,669,309	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
DELTA ONE - NQUANTS	&VPP	USD	0	0	0
OTHER FLOW VOL AMERICA	GFSADJ23152NO	USD	0	0	0
RISK ARB AMERICAS	GFSADJ24604	USD	0	0	0
EXCHANGE TRADED FUNDS	GFSADJ25038	USD	0	0	0
INSTITUTIONAL FIN AMERICA	GFSADJ25507	USD	0	0	0
TELECOM/MEDIA	GFSADJ27643	USD	0	0	0
EQUITY STRATEGY LONG SHORT	&AMP	USD	0	0	0
PIM FINANCING AMER	GFSADJ70721	USD	0	0	0
OTHER CONVERTS AMERICAS	GFSADJ77001	USD	0	0	0
PROGRAM TRADING AMERICAS	GFSADJ77411	USD	0	0	0
OTHER STR VOL AMERICAS	GFSADJ26680	USD	0	0	0
STAT ARB SYNTHETICS AMERICAS	GFSADJ43387	USD	0	0	0
SYN PRIME BROKER AMER	GFSADJ24084	USD	0	0	0
NB PRIME BROKERAGE	&NB1	USD	0	0	0
NB PRIME BROKERAGE	&NB1	USD	0	0	0
NEUBERGER	&NB2	USD	0	0	0
NEUBERGER	&NB2	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
LIQUIDITY	CORPCASH	USD	0	0	0
LIQUIDITY	CORPCASH	USD	0	0	0
SYN PRIME BROKER ASIA	GFSADJ40130	USD	0	0	0
EQ CORP ASIA	GFSADJ24384	USD	0	0	0
EQ CORP ASIA	GFSADJ24384	USD	0	0	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ27192	USD	0	0	0
NON JAPAN ASIA EQUITIES	GFSADJ29793	USD	0	0	0
EQ CORP ASIA	GFSADJ24384	USD	0	0	0
EQ CORP ASIA	GFSADJ24384	USD	0	0	0
FID CORP ASIA	GFSADJ05282	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	&I88	USD	0	0	0
STAT ARB FINANCING EUR	GFSEUR183SFIN	USD	0	0	0
CDO CLO SECONDARY US	&CDOBS22273	USD	0	0	0
CDO CLO SECONDARY US	&CDOBS22273	USD	0	0	0
CDO BESPOKE CORRELATION EUR	&FXLBSF23955	USD	0	0	0
CDO BESPOKE CORRELATION EUR	&FXLBSF23955	USD	0	0	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	1,498,891,502	0
CDO BESPOKE CORRELATION EUR	GFS29730FIN46	USD	0	450,003,530	0
CDO BESPOKE CORRELATION EUR	GFS29730FIN46	USD	0	478,486,616	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	5,000,000	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	0	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	44,395,043	0

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CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	569,686,879	105,123,006
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	0	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	44,395,043	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	569,686,879	105,123,006
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	-7,888,908,036	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	179,960,536	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	3,721,316,696	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	19,595,355	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	4,160,608,049	0
HOUSE-ADMIN	IBCACOHANE	USD	0	0	0
HOUSE-ADMIN	IBCACOHANE	USD	0	0	0
SINGLE STOCK EXOTICS	GFSEUR183VOL	USD	0	0	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	0	0
CAMPUS DOOR	&CDSFOP	USD	0	0	0
CAMPUS DOOR	&CDSFOP	USD	0	0	0
STAT ARB FINCG AMER	GFSADJ47612	USD	0	0	0
STAT ARB FINANCING EUR	GFSEUR183SFIN	USD	0	0	0
STAT ARB FINANCING EUR	GFSEUR183SFIN	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
FIXED INSTITUTIONAL - AMERICAS	CORPCASH2	USD	0	0	0
FIXED INSTITUTIONAL - AMERICAS	CORPCASH2	USD	0	0	0
PRIME-AMERICAS	&1GK	USD	0	0	0
ADVISORY AMERICAS	&COHANEIBD	USD	0	0	0
ADVISORY AMERICAS	&COHANEIBD	USD	0	0	0
SINGLE STOCK EXOTICS	GFSEUR183VOL	USD	0	0	0
OTHER STR VOL AMERICAS	&SVC	USD	0	0	0
JVS	EDCADJ	USD	-168,143,854	0	0
JVS	EDCADJ	USD	0	57,406,717	0
JV TRADING	SFLFL ADJ	USD	-16,567,681	0	0
JV TRADING	SFLFL ADJ	USD	0	423,918,086	0
HY DISTRESSED US	&HYDEQTYPRPJV	USD	0	31,327,176	0
HY DISTRESSED US	&HYDEQTYPRPJV	USD	-14,223,598	0	0
HY DISTRESSED US	&HYDEQUITYJV	USD	0	1,150,583	0
HY DISTRESSED US	&HYDEQUITYJV	USD	-1,711,350	0	0
PORTFOLIO JV	LEJV	USD	0	575,292	0
PORTFOLIO JV	LEJV	USD	-855,675	0	0
PORTFOLIO JV	LEJVPRIN	USD	0	15,663,588	0
PORTFOLIO JV	LEJVPRIN	USD	-7,111,799	0	0
DOM CORP INVEST	&Z32	USD	0	1,719,654	0
DOM CORP INVEST	&Z32	USD	0	-3,083,414	0
DOM CORP INVEST	&Z32	USD	0	1,363,760	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	55,764,901	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	674,271,548	0

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COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
OTHER	GFSADJ78501	USD	0	0	0
HEALTHCARE	SYHLC	USD	0	0	0
OTHER BANKING INDUST AMER	IBDMISC	USD	0	84,763,241	0
BASIC MATERIALS	LSYOIL	USD	0	62,234,511	0
OTHER	GFSADJ78501	USD	0	22,736,486	0
PRIN. TRAN.-AMERICAS	&AGK	USD	0	1,125,873	0
PRIN. TRAN.-AMERICAS	&MERDN	USD	0	2,117,759,887	0
CMBS-AMERICAS	&REITSC	USD	0	2,034,686,578	0
FX-FORWARD AMERICAS	&IZZO	USD	0	0	0
FX-FORWARD AMERICAS	&IZZO	USD	0	0	0
FX-OPTIONS AMERICAS	&C05	USD	0	-156,340,553	0
FX-OPTIONS AMERICAS	&C05	USD	0	1,049,233,319	0
FX-FORWARD AMERICAS	&IZZO	USD	0	-538,977,581	0
FX-FORWARD AMERICAS	&IZZO	USD	0	1,055,063,040	0
FX-FORWARD AMERICAS	&IZZO	USD	0	-54,045,339	0
FX-FORWARD AMERICAS	&IZZO	USD	0	543,935,302	0
FX-FORWARD AMERICAS	&FXFWDUSD	USD	0	-282,825,520	0
FX-FORWARD AMERICAS	&FXFWDUSD	USD	0	783,411,399	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	0	0
M/B CORPORATES	&223	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
SPML	&SPML	USD	0	-291,376,529	0
MUNI CORPORATE	&STAPLETON	USD	0	853,000,000	0
STRUCTURED VOL JAPAN	&GFSADJ24244	USD	0	0	0
SYN PRIME BROKER ASIA	GFSADJ42196	USD	0	400,556	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	-32,955,692	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	25,222,791	0
SYN PRIME BROKER ASIA	GFSADJ40130	USD	0	6,298,373	0
SYN PRIME BROKER ASIA	GFSADJ42196	USD	0	10,240,067	0
EQUITIES STRAT JAPAN	GFSADJ27215	USD	0	46,116,833	0
EQUITIES STRAT JAPAN	GFSADJ27215	USD	-37,907	0	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ24149	USD	0	29,634,921	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ24149	USD	-119,611,884	0	0
INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	0	7,780,507	0

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INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	-90,344,238	0	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ45527	USD	0	13,487,163	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ45527	USD	-161,193,645	0	0
PROP VOL JAPAN	GFSADJ27180	USD	0	27,393,937	0
GLOBAL OPPORTUNITIES-ASIA	GFSADJ45533	USD	-37,001,310	0	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ45527	USD	0	6,346,145	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ45527	USD	-6,348,621	0	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ20131	USD	0	7,562,155	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ20131	USD	-1,147,390	0	0
WARRANTS NON-JAPAN ASIA	GFSADJ42350	USD	0	1,307,266	0
WARRANTS NON-JAPAN ASIA	GFSADJ42350	USD	-58,725,383	0	0
WARRANTS NON-JAPAN ASIA	GFSADJ42351	USD	0	24,456,679	0
WARRANTS NON-JAPAN ASIA	GFSADJ42351	USD	-659,964,302	0	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	1,945,305	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	755,417	0
HG EX-JAPAN	SCTASIALBSF	USD	0	997,202	0
HG EX-JAPAN	SCTASIALBSF	USD	0	20,688,610	0
HG EX-JAPAN	SCTASIALBSF	USD	0	5,726,212	0
HG EX-JAPAN	SCTASIALBSF	USD	0	2,805,680	0
ASIA LOCALS-FX	FXASIASWAPMTM	USD	0	21,013,667	0
ASIA LOCALS-FX	FXASIASWAPMTM	USD	0	-21,013,667	0
FID DERIVS ASIA	DERIVLBSFSWMTM	USD	0	406,412,207	0
FID DERIVS ASIA	DERIVLBSFSWMTM	USD	0	-92,470,151	0
LIQUID MKTS PROP ASIA	LIQPROPLBSF	USD	0	4,097,706	0
EQUITIES STRAT JAPAN	GFSADJ27215	USD	0	1,037,981	0
EQUITIES STRAT JAPAN	GFSADJ27215	USD	-439,715	0	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ24149	USD	0	18,022,835	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ24149	USD	-9,619,334	0	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ27192	USD	0	735,298,795	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ27192	USD	-796,166,073	0	0
INDEX FLOW VOL NON-JAPAN	&GFSADJ20382	USD	0	677,039,493	0
INDEX FLOW VOL NON-JAPAN	&GFSADJ20382	USD	-5,599,728	0	0
INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	0	549,269,775	0
INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	-457,677,637	0	0
PROP VOL JAPAN	GFSADJ27180	USD	-1,862,802	0	0
STRUCTURED VOL JAPAN	&GFSADJ20384	USD	0	115,101,603	0
STRUCTURED VOL JAPAN	&GFSADJ20384	USD	-1,211,336	0	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ20131	USD	0	39,570,621	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ20131	USD	-14,641,228	0	0
STRUCTURED VOL JAPAN	&GFSADJ24244	USD	0	1,340,742,108	0
STRUCTURED VOL JAPAN	&GFSADJ24244	USD	-188,742,954	0	0
WARRANTS NON-JAPAN ASIA	GFSADJ42350	USD	0	123,353,217	0
WARRANTS NON-JAPAN ASIA	GFSADJ42350	USD	-2,825,037,144	0	0
WARRANTS NON-JAPAN ASIA	GFSADJ42351	USD	0	-488,637,245	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	GFSEUR183ISL	USD	0	0	0

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INSTITUTIONAL STCK LN-EUR	GFSEUR183ISL	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	KRW	0	9,266,744	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI4/NPLS	KRW	0	10	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	KRW	0	1,034,564	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI2/NPLS	KRW	0	33,916	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI4/NPLS	KRW	0	637,607	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI5/NPLS	KRW	0	226,415	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
MARGIN LENDING	&ADPMRG	USD	0	0	0
UNDERWRITING	&QAF1	USD	0	118,476,502	0
PRIN. TRAN.-AMERICAS	&AGK	USD	0	177,739,955	0
CMBS-AMERICAS	IBCASREIT	USD	0	982,526,222	0
SPML	&SPML	USD	0	386,293,777	0
PRIME-AMERICAS	&GAJB	USD	0	63,192,577	0
INSTITUTIONAL STCK LN-AMER	&I88	USD	0	0	0
ASSET MGT SEED AMERICAS	ARSOTHER	USD	0	191,000,000	0
HG JAPAN	&HORIZON2	USD	0	20,000,000	0
HG FIRM REL LOANS EQT EUR	NBEFRL 259460	USD	0	281,283,790	0
HY FIRM REL LOANS EQT EUR	NBEFRL 218630	USD	0	11,915,084	0
OTHER EUROPE NBM GROSS UP	NBEFRL 218640	USD	0	-11,915,084	0
OTHER EUROPE NBM GROSS UP	NBEFRL 511030	USD	0	-281,283,790	0
OTHER AMERICAS	&ONF	USD	0	0	0
SHORT TERM US TREASURIES	&STRTBILLS	USD	0	0	0
CDO CLO PRIMARY US	&ALL	USD	0	0	0
GOVERNMENTS ASIA-NON YEN	DIEGOLBI	USD	0	0	0
MUNIS DERIVATIVES	IBCADMUNIDERIV	USD	0	0	0
AGENCY REMICS/STRIPS-AMER	&18M	USD	0	0	0
EURO GOVTS	&GOVARVSL	USD	0	0	0
ABS DERIVATIVES	&GMJB	USD	0	0	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
M/B CORPORATES	&1B1	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
STAT ARB SYNTHETICS EUR	GFSEUR183STAT	USD	0	0	0
STAT ARB SYNTHETICS AMERICAS	GFSADJ43387	USD	0	0	0
STAT ARB SYNTHETICS EUR	GFSEUR183STAT	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
M/B EMG AMERICA	&BROKE	USD	0	0	0
M/B OTHER	&CFUDOD	USD	0	0	0
GLOBAL TRADING STRAT-AMER	&Z13	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0

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OTHER STR VOL AMERICAS	&SVC	USD	0	0	0
OTHER STR VOL AMERICAS	&SVC	USD	0	0	0
FX PROP AMER	&AAA	USD	0	0	0
FX PROP AMER	&AAA	USD	0	0	0
M/B CORPORATES	&223	USD	0	0	0
M/B CORPORATES	&223	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
CDO CREDIT STRATEGY US	&9311760012	USD	0	0	0
CDO CREDIT STRATEGY US	&9311760012	USD	0	0	0
HY BONDS SYND US	&HYF	USD	0	0	0
HY BONDS SYND US	&HYF	USD	0	0	0
EVENT DRIVEN FACILITATION	&IDG	USD	0	0	0
EVENT DRIVEN FACILITATION	&IDG	USD	0	0	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	0	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
NON-PRIME-AMERICAS	&1KF	USD	0	0	0
NON-PRIME-AMERICAS	&1KF	USD	0	0	0
OTHER CONVERTS AMERICAS	GFSADJ25534	USD	0	0	0
OTHER CONVERTS AMERICAS	GFSADJ25534	USD	0	0	0
LIQUID MKTS PROP ASIA	LIQPROPASIA	USD	0	0	0
STRUCTURED VOL JAPAN	&GFSADJ20384	USD	0	0	0
STRUCTURED VOL JAPAN	&GFSADJ20384	USD	0	0	0
M/B EMG AMERICA	&BROKE	USD	0	0	0
M/B EMG AMERICA	&BROKE	USD	0	0	0
HG FLOW TRADING US	&COT	USD	0	0	0
HG FLOW TRADING US	&COT	USD	0	0	0
PORT EUR FACILITATION WOR	ISPEU	USD	0	0	0
PORT EUR FACILITATION WOR	ISPEU	USD	0	0	0
NON JAPAN ASIA EQUITIES	GFSADJ29793	USD	0	0	0
NON JAPAN ASIA EQUITIES	GFSADJ29793	USD	0	0	0
SINGLE STOCK	FRESLBIE	USD	0	0	0
SINGLE STOCK	FRESLBIE	USD	0	0	0
SYN PRIME BROKER ASIA	CHSSS	USD	0	0	0
GLOBAL OPPORTUNITIES-ASIA	&GOA	USD	0	0	0
UNDERWRITING	&QAF1	USD	0	0	0
UNDERWRITING	&QAF1	USD	0	0	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	0	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
M/B CORPORATES	&223	USD	0	0	0
OTHER FLOW VOL AMERICA	&PVP	USD	0	-11,702,437	0
OTHER FLOW VOL AMERICA	&PVP	USD	0	45,546,465	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	-172,009,869	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	1,225,173,165	0
OTHER FLOW VOL AMERICA	&PVP	USD	-26,167,933	0	0
OTHER FLOW VOL AMERICA	&PVP	USD	-82,733,342	0	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	52,532,499	0	0

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OTHER STR VOL AMERICAS	GFSADJ24242	USD	-526,274,241	0	0
OTHER STR VOL AMERICAS	GFSADJ27555	USD	0	191,950,941	0
OTHER STR VOL AMERICAS	GFSADJ27555	USD	-692,276,432	0	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	39,925	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	3,208,229	0
OTHER STR VOL AMERICAS	GFSADJ25737	USD	0	53,625,650	0
OTHER STR VOL AMERICAS	GFSADJ25737	USD	0	1,092,664,092	0
SINGLE STOCK - FLOW	VZCOLLCOLLAR	USD	0	-3,301,670	0
SINGLE STOCK - FLOW	VZCOLLCOLLAR	USD	0	120,436,488	0
OTHER STR VOL AMERICAS	GFSADJ25737	USD	552,281,831	0	0
OTHER STR VOL AMERICAS	GFSADJ25737	USD	-1,554,319,870	0	0
SINGLE STOCK - FLOW	VZCOLLCOLLAR	USD	-38,240,155	0	0
SINGLE STOCK - FLOW	VZCOLLCOLLAR	USD	-226,225,727	0	0
DIRECT PRINCIPAL-AMERICAS	&GENNX	USD	0	1,731,025	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
IAM AUSTRALIA	&MGTGRANGEON	AUD	0	15,942,978	0
OTHER ASIA	&SECGRANGEON	USD	0	0	0
OTHER ASIA	&SECGRANGEON	USD	0	0	0
DIRECT PRINCIPAL-AMERICAS	&GREENTECH	USD	0	5,198,502	0
OTHER CONVERTS AMERICAS	DERIVS	USD	0	0	0
STRUCTURED PRODUCTS	&NUX	USD	0	0	0
NASDAQ	&AP2	USD	0	0	0
FX-CORP FEES/OTHER AMER	&C27	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
DELTA ONE - NQUANTS	&VPP	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
EMG EUROPE	&AW4	USD	0	0	0
PROGRAM TRADING AMERICAS	MPMFBL9E	USD	0	0	0
HY LOAN HOLDS	&SIRITRXLBI	USD	0	0	0
CDO CLO PRIMARY US	&ALL	USD	0	0	0
PRIME-AMERICAS	&1GK	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
PRIN. TRAN.-AMERICAS	&GAGK	USD	0	0	0
INSTITUTIONAL FIN AMERICA	GFSADJ25507	USD	0	0	0
HOUSE	&HOUSEBALSHT	USD	0	0	0
EURO GOVTS	&GOVARVSL	USD	0	0	0
SYN PRIME BROKER AMER	GFSADJ26692	USD	0	0	0
OFF-B/S FINANCING	&AGH	USD	0	0	0
SALES & MARKETING AMERICA	&SAMKT	USD	0	0	0
HY DERIVATIVES JV SYND US	&CNTG/LBI.	USD	0	0	0
FX-FORWARDS EUROPE	&IRFX36120	USD	0	0	0
EQUITY STRATEGY LONG SHORT	&PLP	USD	0	0	0
GOVTS ASIA ALLOC	ASGOV	USD	0	0	0
PIM FINANCING AMER	GFSADJ70721	USD	0	0	0

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MORTGAGE TRADING ASIA	MTMA	USD	0	0	0
HG EX-JAPAN	DUMMY	USD	0	0	0
CDO BESPOKE CORRELATION ASIA	&NY1JD	USD	0	0	0
FID CORP ASIA	FIDCORPASIA	USD	0	0	0
CONVERTIBLES SE ASIA	EP6EJ	USD	0	0	0
EVENT DRIVEN FACILITATION	&IDG	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
YIELD ENHAN DERIV EUROPE	&YP2	USD	0	0	0
INSTITUTIONAL FIN ASIA	&DAF	USD	0	0	0
OTHER	T0009	USD	0	0	0
EQ CORP ASIA	TSTPF	USD	0	0	0
HG FIRM RELAT LOANS AMER	&HGLOANS	USD	0	0	0
HG FIRM REL LOANS FID EUR	IBCEDHGHDGLNS	USD	0	0	0
CDO BESPOKE CORRELATION EUR	&FXLBSF23955	USD	0	0	0
FINANCIAL ENG.-AMERICAS	&FRED	USD	0	0	0
FX-OPTIONS ASIA	00235126A	USD	0	0	0
OTHER FLOW VOL AMERICA	&PVP	USD	0	0	0
YIELD ENHAN AMER DIV ARB	JVOLBF	USD	0	0	0
SINGLE STOCK EXOTICS	SWPSH4	USD	0	0	0
OTHER STR VOL AMERICAS	CNAFR	USD	0	0	0
STRUCTURED VOL JAPAN	&GFSADJ24244	USD	0	0	0
STRUCT VOL NON-JAPAN ASIA	HKOTC	USD	0	0	0
EQUITY CORP OTHER	&DERIV	USD	0	0	0
TRAD PRIME BROKER ASIA	PBASIA	USD	0	0	0
JAPAN EQUITIES	GFSADJ27989	USD	0	0	0
FIRM FINANCING ASIA	0083FFASIA	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBO	USD	0	0	0
GCS CORPORATE REPO	&L3FID	USD	0	0	0
GLB TRAD STR EUR-TRAN PRIC	&Z15	USD	0	0	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	0	0
INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	0	0	0
M/B EMG AMERICA	&BROKE	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
FIRM FINANCING EUROPE	&2LD	USD	0	0	0
CMBS-EUROPE	&MGV	USD	0	0	0
HG HYBRID CAPITAL US	&LEHFRN	USD	0	0	0
PORT EUR FACILITATION WOR	ISPEU	USD	0	0	0
M/B CORPORATES	&1B1	USD	0	0	0
FACILITATION	&FX24801	USD	0	0	0
HG FLOW TRADING EUR	&FXLBIE24817	USD	0	0	0
EVNT DRVN EUR FACILITATION	GFSEUR183RISK	USD	0	0	0
SYN PRIME BROKER EUR	GFSEUR183SPB	USD	0	0	0
DCM OTHER EUROPE	&JVIBE	USD	0	0	0
MBS CAPTIVE	&MORTGAGES	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	GFSADJ27808	USD	0	0	0
FID CORP EUR	&CORPORATE	USD	0	0	0
YE PROJECTS	EQDEL	USD	0	0	0
REAL ESTATE I EUROPE	&REET	USD	0	0	0

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INSTITUTIONAL STCK LN-EUR	GFSEUR183ISL	USD	0	0	0
NON JAPAN ASIA EQUITIES	GFSADJ29793	USD	0	0	0
SYN PRIME BROKER ASIA	GFSADJ40130	USD	0	0	0
SINGLE STOCK	FRESLBIE	USD	0	0	0
EQTY STRAT EUR EVNT DRIVEN	SPDFLASH	USD	0	0	0
HY BONDS EUR	&FXLBIE43643	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&HYUSA	USD	0	0	0
EQUITIES STRATEGIES-NON JAPAN	LALSHR	USD	0	0	0
GLOBAL OPPORTUNITIES-ASIA	&GOG TBD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	MBAMIMD	USD	0	0	0
HG FRL-AMERICAS	&HJN	USD	0	0	0
GLOBAL TRADING STRAT-AMER	GFSADJ22258	USD	0	0	0
STAT ARB SYNTHETICS ASIA	JVTRSLBAC	USD	0	0	0
PORTFOLIO PROP JAPAN	GFSADJ26266	USD	0	0	0
PROP VOL JAPAN	GFSADJ27180	USD	0	0	0
PRIN. TRAN.-ASIA	PTGOTHER	USD	0	0	0
WARRANTS NON-JAPAN ASIA	GFSADJ42351	USD	0	0	0
HG FIRM REL LOANS EQT EUR	&EFS	USD	0	0	0
MB I, II, III, IBM ASIA	&MBASIA	USD	0	0	0
YIELD ENHAN AM STRUCTURED	&YAS	USD	0	0	0
ENERGY CORPORATE	&ENERGYGEN	USD	0	0	0
UNASSIGNED	&AT1	USD	0	0	0
DIRECT PRINCIPAL-AMERICAS	&NCT	USD	0	91,818,490	0
OTHER BANKING INDUST AMER	IBDMISC	USD	0	77,711,686	0
OTHER BANKING INDUST AMER	IBDMISC	USD	0	264,649,337	0
HG FIRM RELAT LOANS AMER	IBADHGFRL-LBHI	USD	0	135,095,819	0
HG FIRM RELAT LOANS AMER	IBADHGFRL-LBHI	USD	0	-135,095,819	0
HG FRL-AMERICAS	HGFRLLBI	USD	-11,871	496,635,161	0
HY FIRM RELAT LOANS AMER	IBADHYFRLLBI	USD	0	4,595,906	0
HY FRL-AMERICAS	HYFRLLBI	USD	0	9,191,811	0
HG FRL-AMERICAS	&CFR	USD	-12,491	8,162,184	0
HG FRL-AMERICAS	&CFS	USD	0	131,621,578	0
HG FIRM RELAT LOANS AMER	&HGLOANS	USD	0	65,810,788	0
HY-FIRM RELATIONSHIP LOANS	&FCFRL2	USD	0	-517,144,522	0
HG FIRM RELATIONSHIP LOANS	&FCFRL1	USD	0	-197,432,365	0
HY FIRM RELAT LOANS AMER	IBADFRLHY	USD	0	70,456,950	0
HY FRL-AMERICAS	&FHA	USD	0	140,913,898	0
HY FIRM RELAT LOANS AMER	IBADHYFRLLBSF	USD	0	101,924,560	0
HG FIRM RELAT LOANS AMER	IBADHGFRLLBSF	USD	-5,935	248,317,581	0
HY FRL-AMERICAS	HYFRLLBSF	USD	0	203,849,120	0
HG FIRM RELATIONSHIP LOANS	&LBCBSUMI2	USD	41,355	-790,446,620	0
HG FIRM RELAT LOANS AMER	&LBCBSUMI4	USD	-6,245	179,854,489	0
HG FRL-AMERICAS	&LBCBSUMI6	USD	0	351,546,795	0
HG FIRM RELAT LOANS AMER	IBADREFRL	USD	-7,540	83,627,718	0
HG FRL-AMERICAS	&HJN	USD	-15,080	167,255,435	0
HY-FIRM RELATIONSHIP LOANS	&BH8	USD	0	-13,787,716	0
HG FIRM RELATIONSHIP LOANS	&BH6	USD	17,806	-744,952,739	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0

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FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
PIM MGMT AMERICAS	&ERRAP	USD	0	0	0
PIM MGMT AMERICAS	&ERRAP	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
LIQUIDITY	&LCMM	USD	0	0	0
LIQUIDITY	&LCMM	USD	0	0	0
SINGLE MGR FUND AMER	LIBERTY	USD	0	0	0
SINGLE MGR FUND AMER	LIBERTY	USD	0	0	0
FIXED INSTITUTIONAL - AMERICAS	NBHY1	USD	0	0	0
FIXED INSTITUTIONAL - AMERICAS	NBHY1	USD	0	0	0
MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
REAL ESTATE AMERICAS ADMIN	REALFUN2	USD	0	0	0
REAL ESTATE AMERICAS ADMIN	REALFUN2	USD	0	0	0
MB ADMIN AMERICAS	MBFUND#3	USD	0	0	0
MB ADMIN AMERICAS	MBFUND#3	USD	0	0	0
MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
PAM MM	PIMEMPLYELOAN	USD	0	0	0
PAM MM	PIMEMPLYELOAN	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
FIRM FINANCING ASIA	FFASIALBSF	USD	67,829,280	0	0
FIRM FINANCING ASIA	FFASIALBSF	USD	0	-576,344	0
FIRM FINANCING ASIA	FFASIALBAC	USD	0	-492,598	0
FIRM FINANCING ASIA	FFASIALBIE	USD	3,055,568,865	0	0
FIRM FINANCING ASIA	FFASIALBIE	USD	0	-2,432,413	0
FIRM FINANCING ASIA	FFASIALBIE	USD	11,694,617,189	-52,213,368	0
FIRM FINANCING ASIA	0083FFASIA	USD	348,704,501	0	0
FIRM FINANCING ASIA	0083FFASIA	USD	12,462,726,680	0	0
ASIA LOCALS-FX	ALMCOREJV	USD	-9,018,750	0	0
FID DERIVS ASIA	&JGB	USD	9,018,750	0	0
JAPAN	MCDPOST21745	USD	0	-160,432,910	0
JAPAN	STFMCDALL45089	USD	0	160,432,910	0
PRIN. TRAN.-ASIA	GFSADJ20020	USD	0	39,746,734	0
PRIN. TRAN.-ASIA	GFSADJ43905	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ43905	USD	0	17,065,619	0
PRIN. TRAN.-ASIA	GFSADJ43905	USD	0	32,787,559	0
PRIN. TRAN.-ASIA	GFSADJ20020	USD	0	-1,129,771	0
PRIN. TRAN.-ASIA	GFSADJ20020	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ20020	USD	0	21,847,697	0
REAL ESTATE INDIA	GFSADJ56198	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ21952	USD	0	-653,145	0
PRIN. TRAN.-ASIA	GFSADJ21952	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ23039	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ40861	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ20387	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ43642	USD	0	0	0

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PRIN. TRAN.-ASIA	GFSADJ22486	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ20399	USD	0	0	0
CMBS-ASIA	GFSADJ29694	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ25028	USD	0	0	0
CMBS-ASIA	GFSADJ29694	USD	0	78,749,366	0
CMBS-ASIA	GFSADJ29694	USD	0	-329,702,447	0
CMBS-ASIA	GFSADJ29694	USD	0	499,301,992	0
CMBS-ASIA	GFSADJ29694	USD	0	119,480,162	0
PRIN. TRAN.-ASIA	GFSADJ28693	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ28693	USD	0	31,900,612	0
PRIN. TRAN.-ASIA	GFSADJ28693	USD	0	-138,856,898	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	94,719	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	16,016,616	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	8,074,656	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	29,640,235	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	12,472,015	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ20020	USD	0	44,448,493	0
PRIN. TRAN.-ASIA	GFSADJ29955	USD	0	622,623	0
PRIN. TRAN.-ASIA	GFSADJ29955	USD	0	17,231,302	0
PRIN. TRAN.-ASIA	GFSADJ29955	USD	0	15,630,033	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	46,475,746	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	67,882,565	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	95,024,349	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	135,269,217	0
PRIN. TRAN.-ASIA	GFSADJ29136	USD	0	0	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ46888	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ46675	USD	0	0	0
KOREA	MCDPOST42377	USD	0	-31,982,179	0
KOREA	STFMCDALL45087	USD	0	31,982,179	0
KOREA	MCDPREVIEW	USD	0	31,982,179	0
KOREA	MCDPOST42377	USD	0	-192,145,140	0
KOREA	STFMCDALL45087	USD	0	192,145,140	0
KOREA	MCDPREVIEW	USD	0	192,145,140	0
GOVERNMENTS ASIA-YEN	GOVT	USD	0	-439,843,751	0
FID DERIVS ASIA	BNDOPTJGB	USD	0	-274,673,336	0
GOVERNMENTS ASIA-YEN	GOVT	USD	0	-191,109,099	0
FID DERIVS ASIA	TKCOREDERLBF	AUD	0	50,079,784	0
CDO BESPOKE CORRELATION ASIA	CDOASIA	USD	0	178,871	0
CDO BESPOKE CORRELATION ASIA	CDOASIA	USD	0	-1,406,692	0
HG EX-JAPAN	SCTASIA	USD	0	-4,014,648	0
HG EX-JAPAN	SCTASIA	USD	0	2,610,029	0
JAPAN	GFSADJ21923	USD	0	160,432,910	0
M/B EMG AMERICA	&MMB	USD	0	0	0
M/B CORPORATES	&1B1	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	GLGIMD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	GLGIMD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	MBAMIMD	USD	0	0	0

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MINORITY STAKES IN HEDGE FUNDS	MBAMIMD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	SAILIMD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	SAILIMD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	SYNERGYIMD	USD	0	0	0
MINORITY STAKES HEDGE FUNDS	DESHAW	USD	0	0	0
MINORITY STAKES HEDGE FUNDS	DESHAW	USD	0	0	0
PARTNERSHIP AMERICAS	&MSSI	USD	0	410,996	0
PARTNERSHIP AMERICAS	&MSSI	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBO	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBO	USD	0	0	0
MINORITY STAKES HEDGE FUNDS	OSPRAIE	USD	0	0	0
MINORITY STAKES HEDGE FUNDS	OSPRAIE	USD	0	0	0
OTHER	GFSADJ78501	USD	0	0	0
GOVERNMENTS ASIA-YEN	GFSADJ24348	USD	0	0	0
FINANCIAL ENG.-AMERICAS	&FRED	USD	0	-28,643,563	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	0	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	-21,674,904	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	100,789,819	0
YE PROJECTS	GFSEUR183STR	USD	0	0	0
YE PROJECTS	GFSEUR183STR	USD	0	88,692,855	0
STRUCTURED TRANS AMER	GFSADJ43097	USD	0	0	0
STRUCTURED TRANS AMER	GFSADJ43097	USD	0	89,022,387	0
FINANCIAL ENG.-AMERICAS	&STOCKHOLM2	USD	0	0	0
FINANCIAL ENG.-AMERICAS	&STOCKHOLM2	USD	0	89,022,387	0
HG FRL-AMERICAS	HGFRLLBI	USD	-1,500,405	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	-808,281	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	-1,577,517	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	9,774,232	0
HG FRL-AMERICAS	HGFRLLBI	USD	-6,797,481	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	-5,307,767	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	-29,031,590	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	370,056	0
HG FRL-AMERICAS	HGFRLLBI	USD	-5,336,538	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	29,575	0
HG FRL-AMERICAS	HGFRLLBI	USD	-246,993	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	8,766,846	0
HG FRL-AMERICAS	HGFRLLBI	USD	-5,494,900	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	90,550	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	4,922,533	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	7,548	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	1,250	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	180,000	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	473	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	62,500	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	61,047	0
OTHER BANKING INDUST AMER	IBDMISC	USD	0	26,504,433	0
OTHER BANKING INDUST AMER	IBDMISC	USD	0	5,995,700	0
FID CORP AMER	&QANTASOFFSET	USD	0	84,435,112	0
FID CORP AMER	&QANTASOFFSET	USD	0	14,888,882	0

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FID CORP AMER	&QANTASOFFSET	USD	0	155,747,807	0
HG EX-JAPAN	&MIDEAST/00	USD	-2,219,611	0	0
HG EX-JAPAN	&MIDEAST/00	USD	0	47,199,004	0
HG EX-JAPAN	&MIDEAST/00	USD	-8,995,359	0	0
HG EX-JAPAN	&MIDEAST/00	USD	-3,502,247	0	0
HG EX-JAPAN	&MIDEAST/00	USD	-821,561	0	0
HG EX-JAPAN	&MIDEAST/00	USD	0	1,863,444	0
HG EX-JAPAN	&MIDEAST/00	USD	-3,283,854	0	0
HG EX-JAPAN	&MIDEAST/00	USD	0	827,231	0
HG EX-JAPAN	&MIDEAST/00	USD	0	280,900	0
HG EX-JAPAN	&MIDEAST/00	USD	-1,922,072	0	0
HG EX-JAPAN	&MIDEAST/00	USD	-2,260,339	0	0
HG EX-JAPAN	&MIDEAST/00	USD	-4,036,429	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-2,219,611	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	47,199,004	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-8,995,359	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-3,502,247	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-821,561	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	1,863,444	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-3,283,854	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	827,231	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	280,900	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-1,922,072	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-2,260,339	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-4,036,429	0	0
FID CORP AMER	&HUDSONC	USD	0	253,305,336	0
FID CORP AMER	&HUDSONC	USD	0	44,666,647	0
FID CORP AMER	&HUDSONC	USD	0	467,243,419	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	295,950,591	0
SINGLE STOCK	GFSEUR61FLVOL	USD	0	-193,661,291	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-1,878,255,589	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR61DIV	USD	0	-30,724,950	0
UNASSIGNED	&AT1	USD	0	1,378,000,000	0
PROPERTY DERIVATIVES	GSIP	USD	0	3,148,144	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	217,457	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	9,577,940	0
EMG LM EUROPE	GFS27521DVMTM	USD	0	-9,036,516	0
EMG LM EUROPE	GFS27521DVMTM	USD	0	15,771,160	0
CDO BESPOKE CORRELATION EUR	GFS27926DVMTM	USD	0	-5,857,166	0
CDO BESPOKE CORRELATION EUR	GFS27926DVMTM	USD	0	5,857,166	0
ABS-SECONDARY-AMERICAS	&ABS2	USD	0	71,004,625	0
ABS-SECONDARY-AMERICAS	&ABS2	USD	0	256,943,811	0
CMBS-AMERICAS	&AH2	USD	0	18,196,633	0
CMBS-AMERICAS	&AH2	USD	0	14,451,246	0
HG LATIN MARKETS	&RESERVRB	USD	0	3,628,327	0
HG LATIN MARKETS	&RESERVRB	USD	0	26,353,851	0
HG HYBRID CAPITAL US	&LEHFRN	USD	0	7,519,844	0
HG HYBRID CAPITAL US	&LEHFRN	USD	0	1,469,607	0
HG FLOW TRADING US	&COT	USD	0	37,110,236	0

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LATIN AMERICA LOCALS-FX	&LBIEADJ	USD	0	10,739,426	0
CDO CLO PRIMARY US	&CDONI47815	USD	0	25,158,191	0
HY DISTRESSED US	&FAILDIST	USD	0	1,005,207	0
HY DERIVATIVES US	&HY/SCT/LBIE	USD	0	625,745	0
HY DERIVATIVES US	&HY/SCT/LBIE	USD	0	543,275	0
CDO CLO PRIMARY US	&ALL	USD	0	1,047,864	0
CDO CLO SECONDARY US	&CDOBS22273	USD	0	-1,258,535	0
CDO CLO SECONDARY US	&CDOBS22273	USD	0	2,358,761	0
EXOTIC OPTIONS	&EXOTOPT	USD	0	-4,794,335	0
EXOTIC OPTIONS	&EXOTOPT	USD	0	4,794,335	0
FUND DERIVATIVES AMERICAS	GSFD	USD	0	9,347,301	0
FUND DERIVATIVES AMERICAS	GSFD	USD	0	2,561,499	0
US LONG OPTIONS	&DERIVFID	USD	0	32,090,904	0
US LONG OPTIONS	&DERIVFID	USD	0	63,339,898	0
US SWAPS	IBCASFDLF	USD	0	115,481,028	0
US SWAPS	IBCASFDLF	USD	0	52,526,904	0
FUND OF FUNDS AMER	PEFOFAM0143	USD	0	-164,664	0
FUNDS JV TRADING	&FUNDSJV	USD	0	-71,204	0
FUNDS JV TRADING	&FUNDSJV	USD	0	71,204	0
RATES PROP EUROPE	&LIQUIDITYPROP	USD	0	-44,381,428	0
RATES PROP EUROPE	&LIQUIDITYPROP	USD	0	45,841,166	0
HG FLOW TRADING US	&DSU	USD	0	-18,868,855	0
HG FLOW TRADING US	&DSU	USD	0	18,868,855	0
CDO CLO SECONDARY US	&CDOBS22415	USD	0	-7,613,636	0
CDO CLO SECONDARY US	&CDOBS22415	USD	0	-558,250	0
CDO CLO CASH-SYN HYBRID US	&CDOBS22416	USD	0	77,820,917	0
CDO CLO CASH-SYN HYBRID US	&CDOBS22416	USD	0	180,840,415	0
CDO STRUCTURED PRODUCTS US	&CDOBS22417	USD	0	14,900,990	0
CDO STRUCTURED PRODUCTS US	&CDOBS22417	USD	0	77,955,791	0
HY CORPORATES EEMEA	&DFTHERITS	USD	0	-6,334,514	0
HY CORPORATES EEMEA	&DFTHERITS	USD	0	6,334,514	0
OPPORTUNITY FUND	&OFP	USD	0	24,142	0
DERIVATIVE CORPORATE	&CORECORPLBSF	USD	0	2,411,793,056	0
DERIVATIVE CORPORATE	&CORECORPLBSF	USD	0	2,102,977,145	0
MULTI MARKETS-AMERICAS	&SE6	USD	0	-832,844	0
MULTI MARKETS-AMERICAS	&SE6	USD	0	832,844	0
RATES PROP AMER	&614M	USD	0	-7,062,751	0
RATES PROP AMER	&614M	USD	0	7,062,751	0
CMBS-AMERICAS	&AH2	USD	0	-68,031,392	0
CMBS-AMERICAS	&AH2	USD	0	106,595,957	0
ABS DERIVATIVES	&LBSFDER	USD	0	231,801,864	0
ABS DERIVATIVES	&LBSFDER	USD	0	2,932,029,650	0
NON-PRIME-AMERICAS	&1KFA	USD	0	57,950,466	0
NON-PRIME-AMERICAS	&1KFA	USD	0	733,007,413	0
HG LOAN HOLDS	&LEGACYDFSTRX	USD	0	6,672,769	0
HG LOAN HOLDS	&LEGACYDFSTRX	USD	0	22,496,856	0
FINANCIAL ENG.-AMERICAS	&FRED	USD	0	16,259,514	0
FINANCIAL ENG.-AMERICAS	&FRED	USD	0	28,643,563	0
CDO LIQUID ARB US	&CDOBS29448	USD	0	-5,155,863	0

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CDO LIQUID ARB US	&CDOBS29448	USD	0	-31,302,253	0
HG FLOW TRADING EUR	&ANJ29727	USD	0	41,747,887	0
CDO BESPOKE CORRELATION EUR	GFS29729SFDMTM	USD	0	444,379,447	0
CDO BESPOKE CORRELATION EUR	GFS29729SFDMTM	USD	0	1,053,419,378	0
GLOBAL TRADING STRAT-AMER	CDSCARRY	USD	0	-6,755,911	0
GLOBAL TRADING STRAT-AMER	CDSCARRY	USD	0	6,755,911	0
HY DERIVATIVES US	&HY/SCT/LBSF	USD	0	-276,865,168	0
HY DERIVATIVES US	&HY/SCT/LBSF	USD	0	304,392,106	0
FX-FORWARDS EUROPE	&DRLBSF43159	USD	0	-3,472,658	0
FX-FORWARDS EUROPE	&DRLBSF43159	USD	0	18,770,716	0
FX-FORWARD AMERICAS	&FXFWDUSD	USD	0	-288,783,065	0
FX-FORWARD AMERICAS	&FXFWDUSD	USD	0	811,303,980	0
CDO PE AMERICAS	&17Y	USD	0	-8,656,406	0
CDO PE AMERICAS	&17Y	USD	0	8,656,406	0
CDO ABS US	&CDOBS48052	USD	0	678,282,158	0
CDO ABS US	&CDOBS48052	USD	0	1,418,070,213	0
CDO CLO PRIMARY US	&CDOBS48112	USD	0	15,183,568	0
CDO CLO PRIMARY US	&CDOBS48112	USD	0	-18,880,483	0
CDO EM STRUCTURED PRODUCTS US	&CDOBSPED/LBSF	USD	0	3,637,062	0
CDO HOUSE US	&CDOBS53012	USD	0	209,363	0
CDO HOUSE US	&CDOBS53012	USD	0	926,578	0
FUNDS	GFSEUR61FUNDJV	USD	0	-79,381	0
FUNDS	GFSEUR61FUNDJV	USD	0	519,901	0
HY BONDS EUR	&FXLBIE43643	USD	0	-10,411,937	0
HY BONDS EUR	&FXLBIE43643	USD	0	10,411,937	0
CDO PE AMERICAS	PECDOAM0059	USD	0	7,154,229	0
SPML	&SPML	USD	0	0	0
SPML	&SPML	USD	0	0	0
SPML	&SPML	USD	0	0	0
SPML	&SPML	USD	0	0	0
PRIN. FINANCE-EUROPE	&LMCSPF5	USD	0	191,913,627	0
SPML	&SPML	USD	0	124,042,384	0
SPML	&SPML	USD	0	0	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	17,039,091	0
DOM CORP INVEST	&Z32	USD	0	-900,000,000	0
DOM CORP INVEST	&Z32	USD	0	900,000,000	0
FIXED INSTITUTIONAL - AMERICAS	&LCI	USD	0	0	0
FIXED INSTITUTIONAL - AMERICAS	&LCI	USD	0	0	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	-65,219,291	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	-3,447,149,072	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-30,139,393	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-2,514,188,483	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	9,845,589	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	-198,912,441	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-4,532,592	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-310,188,308	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	-1,088,669,309	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	-4,291,565,972	0

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TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	4,291,565,972	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
PORTFOLIO-PROP NON JAPAN	GFSADJ25532	USD	0	0	0
PORTFOLIO PROP JAPAN	GFSADJ26266	USD	0	0	0
STRUCTURED VOL JAPAN	&GFSADJ24244	USD	0	0	0
JAPAN EQUITIES	GFSADJ27989	USD	0	0	0
PRTFLIO-FACLITATION JAPAN	GFSADJ22281	USD	0	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	0	0
PROP VOL JAPAN	GFSADJ24329	USD	0	0	0
PRTFLIO-FACLITATION JAPAN	GFSADJ22281	USD	0	0	0
PROP VOL JAPAN	GFSADJ24329	USD	0	0	0
JAPAN EQUITIES	GFSADJ27989	USD	0	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	0	0
EQ CORP ASIA	GFSADJ24420	USD	0	0	0
JAPAN EQUITIES	GFSADJ27989	USD	0	0	0
PRTFLIO-FACLITATION JAPAN	GFSADJ22281	USD	0	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	0	0
PROP VOL JAPAN	GFSADJ24329	USD	0	0	0
JAPAN EQUITIES	GFSADJ27989	USD	0	0	0
PRTFLIO-FACLITATION JAPAN	GFSADJ22281	USD	0	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	0	0
PROP VOL JAPAN	GFSADJ24329	USD	0	0	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	57,778,249	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	303,630,777	0
PASSTHRU JV	&GAC7	USD	0	1,630,386,962	0
PASSTHRU JV	&GAC7	USD	0	2,000,000,000	0
PIM FINANCING AMER	GFSADJ70721	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
NEUBERGER	&NB2	USD	0	0	0
NEUBERGER	&NB2	USD	0	0	0
NB PRIME BROKERAGE	&NB1	USD	0	0	0
NB PRIME BROKERAGE	&NB1	USD	0	0	0
M/B CORPORATES	&223	USD	0	0	0
UNASSIGNED	&AT2	USD	0	326,165,764	0
UNASSIGNED	&AT2	USD	0	-125,396,203	0
FUND OF FUNDS AMERICAS	LBAIM	USD	0	51,039,725	0
PAM CORPORATE	&NBFI	USD	0	612,064,104	0
PAM CORPORATE	&NBFI	USD	0	-435,285,960	0
MFI SUPPORT - AMERICAS	&NBCI	USD	0	21,510,846	0
MFI SUPPORT - AMERICAS	&NBCI	USD	0	-4,075,398	0
M/B CORPORATES	&223	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
FUNDS ADMIN AMERICAS	NBFUNDSSEED	USD	0	0	0
FUNDS ADMIN AMERICAS	NBFUNDSSEED	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBGW	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBGW	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBGW	USD	0	0	0

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MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
STAT ARB FINCG ASIA	EQFINLBIEAS	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
FUND OF FUNDS AMERICAS	LBAIM	USD	0	0	0
FUND OF FUNDS AMERICAS	LBAIM	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
MFI SUPPORT - AMERICAS	&NBCI	USD	0	0	0
MFI SUPPORT - AMERICAS	&NBCI	USD	0	0	0
OTHER CONVERTS AMERICAS	DERIVS	USD	0	0	0
STRUCTURED PRODUCTS	&NUX	USD	0	0	0
NASDAQ	&AP2	USD	0	0	0
FX-CORP FEES/OTHER AMER	&C27	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
DELTA ONE - NQUANTS	&VPP	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
EMG EUROPE	&AW4	USD	0	0	0
PROGRAM TRADING AMERICAS	MPMFBL9E	USD	0	0	0
HY LOAN HOLDS	&SIRITRXLBI	USD	0	0	0
CDO CLO PRIMARY US	&ALL	USD	0	0	0
PRIME-AMERICAS	&1GK	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
PRIN. TRAN.-AMERICAS	&GAGK	USD	0	0	0
INSTITUTIONAL FIN AMERICA	GFSADJ25507	USD	0	0	0
HOUSE	&HOUSEBALSHT	USD	0	0	0
EURO GOVTS	&GOVARVSL	USD	0	0	0
SYN PRIME BROKER AMER	GFSADJ26692	USD	0	0	0
OFF-B/S FINANCING	&AGH	USD	0	0	0
SALES & MARKETING AMERICA	&SAMKT	USD	0	0	0
HY DERIVATIVES JV SYND US	&CNTG/LBI.	USD	0	0	0
FX-FORWARDS EUROPE	&IRFX36120	USD	0	0	0
EQUITY STRATEGY LONG SHORT	&PLP	USD	0	0	0
GOVTS ASIA ALLOC	ASGOV	USD	0	0	0
PIM FINANCING AMER	GFSADJ70721	USD	0	0	0
MORTGAGE TRADING ASIA	MTMA	USD	0	0	0
HG EX-JAPAN	DUMMY	USD	0	0	0
CDO BESPOKE CORRELATION ASIA	&NY1JD	USD	0	0	0
CONVERTIBLES SE ASIA	EP6EJ	USD	0	0	0
EVENT DRIVEN FACILITATION	&IDG	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
YIELD ENHAN DERIV EUROPE	&YP2	USD	0	0	0
OTHER	T0009	USD	0	0	0
EQ CORP ASIA	TSTPF	USD	0	0	0
HG FIRM RELAT LOANS AMER	&HGLOANS	USD	0	0	0

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CDO BESPOKE CORRELATION EUR	&FXLBSF23955	USD	0	0	0
FINANCIAL ENG.-AMERICAS	&FRED	USD	0	0	0
FX-OPTIONS ASIA	00235126A	USD	0	0	0
OTHER FLOW VOL AMERICA	&PVP	USD	0	0	0
SINGLE STOCK EXOTICS	SWPSH4	USD	0	0	0
OTHER STR VOL AMERICAS	CNAFR	USD	0	0	0
STRUCTURED VOL JAPAN	&GFSADJ24244	USD	0	0	0
STRUCT VOL NON-JAPAN ASIA	HKOTC	USD	0	0	0
EQUITY CORP OTHER	&DERIV	USD	0	0	0
TRAD PRIME BROKER ASIA	PBASIA	USD	0	0	0
JAPAN EQUITIES	GFSADJ27989	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBO	USD	0	0	0
GLB TRAD STR EUR-TRAN PRIC	&Z15	USD	0	0	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	0	0
INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
CMBS-EUROPE	&MGV	USD	0	0	0
HG HYBRID CAPITAL US	&LEHFRN	USD	0	0	0
PORT EUR FACILITATION WOR	ISPEU	USD	0	0	0
M/B CORPORATES	&1B1	USD	0	0	0
FACILITATION	&FX24801	USD	0	0	0
HG FLOW TRADING EUR	&FXLBIE24817	USD	0	0	0
EVNT DRVN EUR FACILITATION	GFSEUR183RISK	USD	0	0	0
SYN PRIME BROKER EUR	GFSEUR183SPB	USD	0	0	0
DCM OTHER EUROPE	&JVIBE	USD	0	0	0
MBS CAPTIVE	&MORTGAGES	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	GFSADJ27808	USD	0	0	0
YE PROJECTS	EQDEL	USD	0	0	0
REAL ESTATE I EUROPE	&REET	USD	0	0	0
NON JAPAN ASIA EQUITIES	GFSADJ29793	USD	0	0	0
SYN PRIME BROKER ASIA	GFSADJ40130	USD	0	0	0
SINGLE STOCK	FRESLBIE	USD	0	0	0
EQTY STRAT EUR EVNT DRIVEN	SPDFLASH	USD	0	0	0
HY BONDS EUR	&FXLBIE43643	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&HYUSA	USD	0	0	0
EQUITIES STRATEGIES-NON JAPAN	LALSHR	USD	0	0	0
GLOBAL OPPORTUNITIES-ASIA	&GOG TBD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	MBAMIMD	USD	0	0	0
HG FRL-AMERICAS	&HJN	USD	0	0	0
GLOBAL TRADING STRAT-AMER	GFSADJ22258	USD	0	0	0
STAT ARB SYNTHETICS ASIA	JVTRSLBAC	USD	0	0	0
PORTFOLIO PROP JAPAN	GFSADJ26266	USD	0	0	0
PROP VOL JAPAN	GFSADJ27180	USD	0	0	0
PRIN. TRAN.-ASIA	PTGOTHER	USD	0	0	0
WARRANTS NON-JAPAN ASIA	GFSADJ42351	USD	0	0	0
HG FIRM REL LOANS EQT EUR	&EFS	USD	0	0	0
MB I, II, III, IBM ASIA	&MBASIA	USD	0	0	0
YIELD ENHAN AM STRUCTURED	&YAS	USD	0	0	0
ENERGY CORPORATE	&ENERGYGEN	USD	0	0	0

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UNASSIGNED	&AT1	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
LIQUIDITY	CORPCASH1	USD	0	0	0
LIQUIDITY	CORPCASH1	USD	0	0	0
GLOBAL TRADING STRAT-AMER	&Z13	USD	0	-3,778,206	0
HY DISTRESSED US	&HYDEQUITYJV	USD	0	-4,123,707	0
HG FLOW TRADING US	&101	USD	0	-501,495	0
M/B CORPORATES	&223	USD	0	-58,833	0
OTHER FLOW VOL AMERICA	GFSADJ24160	USD	0	-9,374,255	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	-11,131,575	0
HG HYBRID CAPITAL US	&12Q	USD	0	-536,145	0
RISK ARB AMERICAS	GFSADJ24604	USD	0	-3,000,333	0
AMM	&AMM	USD	0	-1,016,974,437	0
PROGRAMS BLIND RISK	&BRP	USD	0	-163,775	0
EQUITY STRATEGY LONG SHORT	&PLP	USD	0	-4,664,642	0
HY DERIVATIVES US	&HYSCTTRFLBI	USD	0	-8,958,701	0
PRINCIPAL STRATEGIES	&GPS	USD	0	-2,260,245	0
CAPITAL STRUCTURE ARB	&CARBLBI	USD	0	-30,749,660	0
PRINCIPAL FIN-BROWNBACK	&HGCM	USD	0	-433,108	0
REAL IVOL	&FVE	USD	0	-104,450,501	0
OPPORTUNITY FUND	&OPF	USD	0	-2,165	0
DISTRESSED & LEV EQ	DPRBS	USD	0	-9,489,355	0
HY BONDS SYND US	&HYF	USD	0	-934,100	0
TECHNOLOGY	LSYTEC	USD	0	-619,968	0
BASIC MATERIALS	GFSADJ75381NO	USD	0	-101,219	0
CONSUMER PRODUCTS	LSYCPR	USD	0	-628,290	0
OTHER CONVERTS AMERICAS	GFSADJ77001	USD	0	-9,181	0
EVENT DRIVEN FACILITATION	&IDG	USD	0	-4,196,134	0
OTHER	GFSADJ78501	USD	0	-6,427	0
CDO PE AMERICAS	&17Y	USD	0	1,502,177	0
ABS-NEW ISSUE-ASIA	GFSADJ22401	USD	0	10,528,610	0
ABS-NEW ISSUE-ASIA	GFSADJ49044	USD	0	-27,423,768	0
PRIN. FINANCE-ASIA	GFSADJ26709	USD	0	88,690,526	0
PRIN. TRAN.-ASIA	GFSADJ21952	USD	0	0	0
REAL ESTATE NPL - ASIA	GFSADJ25862	USD	0	0	0
REAL ESTATE NPL - ASIA	GFSADJ40858	USD	0	0	0
REAL ESTATE NPL - ASIA	GFSADJ40862	USD	0	0	0
REAL ESTATE NPL - ASIA	GFSADJ22487	USD	0	0	0
REAL ESTATE NPL - ASIA	GFSADJ22487	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ43642	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ26535	USD	0	0	0
REAL ESTATE NPL - ASIA	GFSADJ43598	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ28596	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ40853	USD	0	0	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	0	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ29955	USD	0	0	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ46888	USD	0	0	0

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REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&KUMHOJV	USD	0	167,928,654	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	KRW	0	21,622,396	0
HG EX-JAPAN	&INDIABOND1	USD	0	32,240,712	0
ASIA SPECIAL SITUATIONS GROUP	&HYINDIA/187	USD	0	-32,240,712	0
HY JAPAN	&4JAPAN/LBCAP3	JPY	0	346,908	0
HY JAPAN	&3JAPAN/LBCAP3	JPY	0	149,354	0
HY JAPAN	&3JAPAN/LBCYK	JPY	0	288,330,614	0
HY JAPAN	&4JAPAN/LBCYK	JPY	0	148,562,751	0
HY JAPAN	&2JAPAN/LBCYK	JPY	0	17,885,136	0
HY JAPAN	&4JAPAN/LBAYK	JPY	0	1,161,138	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	KRW	0	3,155,793	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	USD	0	1,024,911	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI2/NPLS	KRW	0	373,970	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI4/NPLS	KRW	0	6,303,099	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI4/NPLS	USD	0	410,965	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI5/NPLS	KRW	0	2,496,566	0
ASIA SPECIAL SITUATIONS GROUP	&FALCON/337	THB	0	4,846,078	0
SINGLE STOCK EXOTICS	GFSEUR920VOL	USD	-44,683,386	0	0
SINGLE STOCK EXOTICS	GFSEUR920VOL	USD	0	73,361,989	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	-2,552,942,714	0	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	2,226,589,240	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR61DIV	USD	0	846,753	0
SINGLE STOCK	GFSEUR61FLVOL	USD	-109,127,720	0	0
SINGLE STOCK	GFSEUR61FLVOL	USD	0	120,424,296	0
SINGLE STOCK EXOTICS	GFSEUR928VOL	USD	-3,800,144	0	0
SINGLE STOCK EXOTICS	GFSEUR928VOL	USD	0	52,353,091	0
SINGLE STOCK EXOTICS	GFSEUR183VOL	USD	-2,091,158,115	0	0
SINGLE STOCK EXOTICS	GFSEUR183VOL	USD	0	1,878,209,112	0
FACILITATION	GFSEUR183CNV	USD	0	16,756,975	0
SYN PRIME BROKER EUR	GFSEUR183SPB	USD	0	252,928	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR183DIV	USD	0	9,216,465	0
SINGLE STOCK	GFSEUR183FLVOL	USD	-2,072,413,538	0	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	788,315,749	0
SINGLE STOCK EXOTICS	GFSEUR920VOL	USD	0	6,083,413	0
SINGLE STOCK EXOTICS	GFSEURA80VOL	USD	-467,710,076	0	0
SINGLE STOCK EXOTICS	GFSEURA80VOL	USD	0	12,497,488	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
CORPORATE - AMERICAS	IBACFA	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
CORPORATE - AMERICAS	IBACFA	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
CDO PE AMERICAS	PECDOAM0000	USD	0	530,317	0
CDO PE AMERICAS	PECDOAM0059	USD	0	12,636,158	0
GLOBAL MEZZANINE AMERICAS	PEGMZAM0143	USD	0	-273,136	0

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CDO PE AMERICAS	PECDOAM0183	USD	0	-138,319,671	0
CDO PE AMERICAS	PECDOAM0299	USD	0	595,141	0
CDO PE AMERICAS	PECDOAM0C14	USD	0	69,224	0
CDO PE AMERICAS	PECDOAM0299	USD	0	92,970,553	0
CO-INVESTMENTS AMER	PECOIAM0299	USD	0	8,060,936	0
CO-INVESTMENTS AMER	PECOIAM0143	USD	0	-42,185,389	0
CO-INVESTMENT FUNDS EUROPE	PECOIEU0143	USD	0	42,185,389	0
CO-INVESTMENTS AMER	PECOIAM0299	USD	0	327,641,642	0
CO-INVESTMENTS AMER	PECOIAM0299	USD	0	-2,032,899	0
CO-INVESTMENTS ASIA	PECOIAS0299	USD	0	21,092,695	0
CO-INVESTMENTS ASIA	PECOIAS0299	USD	0	2,032,899	0
CO-INVESTMENT FUNDS EUROPE	PECOIEU0C31	USD	0	229,477	0
CO-INVESTMENTS ASIA	PECOIAS0C31	USD	0	114,738	0
CO-INVESTMENTS AMER	PECOIAM0C31	USD	0	803,168	0
CO-INVESTMENT FUNDS EUROPE	PECOIEU0C32	USD	0	13,313	0
CO-INVESTMENTS ASIA	PECOIAS0C32	USD	0	6,657	0
CO-INVESTMENTS AMER	PECOIAM0C32	USD	0	46,596	0
CO-INVESTMENT FUNDS EUROPE	PECOIEU0C33	USD	0	5,205,895	0
CO-INVESTMENTS ASIA	PECOIAS0C33	USD	0	2,602,947	0
CO-INVESTMENTS AMER	PECOIAM0C33	USD	0	18,220,632	0
CO-INVESTMENTS AMER	PECOIAM0C47	USD	0	16,263,196	0
CO-INVESTMENT FUNDS EUROPE	PECOIEU0C47	USD	0	4,065,799	0
CO-INVESTMENT FUNDS EUROPE	PECOIEU0C74	USD	0	121,841,811	0
COMMUNICATIONS AMERICAS	PECOMAM0299	USD	0	8,909	0
COMMUNICATIONS AMERICAS	PECOMAM0A24	USD	0	786,490	0
COMMUNICATIONS AMERICAS	PECOMAM0A38	USD	0	-89,155	0
COMMUNICATIONS AMERICAS	PECOMAM0B55	USD	0	201,989	0
CROSSROADS AMER	PECRSAM0143	USD	0	165,064	0
CROSSROADS AMER	PECRSAM0143	USD	0	-42,166	0
CROSSROADS AMER	PECRSAM0143	USD	0	137,849,200	0
CROSSROADS AMER	PECRSAM0143	USD	0	-34,462,000	0
CROSSROADS AMER	PECRSAM00U7	USD	0	31,824	0
FUND OF FUNDS AMER	PEFOFAM0143	USD	0	-34,788,288	0
FUND OF FUNDS ASIA	PEFOFAS0143	USD	0	6,892,480	0
FUND OF FUNDS EUROPE	PEFOFEU0143	USD	0	27,895,808	0
CROSSROADS AMER	PECRSAM0143	USD	0	1,260,992	0
CROSSROADS EUROPE	PECRSEU0B06	USD	0	3,727,483	0
CROSSROADS EUROPE	PECRSEU0B06	USD	0	9,277,915	0
CROSSROADS ASIA	PECRSAS0B06	USD	0	931,871	0
CROSSROADS ASIA	PECRSAS0B06	USD	0	2,400,950	0
CROSSROADS AMER	PECRSAM0B06	USD	0	256,334,408	0
CROSSROADS AMER	PECRSAM0B06	USD	0	-11,678,865	0
CROSSROADS AMER	PECRSAM0B10	USD	0	-5,887	0
DPEF	PEDPEAM0B71	USD	0	19,374	0
DPEF	PEDPEAM0B73	USD	0	2,018,235	0
DPEF	PEDPEAM0B74	USD	0	20,311,673	0
DOM CORP INVEST	&Z32	USD	0	10,142,883	0
DOM CORP INVEST	&Z32	USD	0	25,027,210	0
DOM CORP INVEST	&Z32	USD	0	90,489,519	0

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EUROPEAN MEZZANINE FUND I	PEEMZ1EU0299	USD	0	2,914,905	0
EUROPEAN MEZZANINE FUND I	PEEMZ1EU0299	USD	0	-2,914,956	0
EUROPEAN MEZZANINE FUND I	PEEMZ1EU0299	USD	0	3,383,924	0
EUROPEAN MEZZANINE FUND I	PEEMZ1EU0299	USD	0	5,462,121	0
FUND OF FUNDS AMER	PEFOFAM0143	USD	0	14,500,148	0
FUND OF FUNDS ASIA	PEFOFAS0143	USD	0	1,714,940	0
FUND OF FUNDS AMER	PEFOFAM0299	USD	0	82,831,029	0
EUROPEAN MEZZANINE FUND I	PEEMZ1EU0183	USD	0	3,165,316	0
MLP AMERICAS	PEMLPPAM0299	USD	0	50,000,000	0
MLP AMERICAS	PEMLPPAM0299	USD	0	-50,000,000	0
MLP AMERICAS	&MLPFUND	USD	0	3,165,316	0
MLP AMERICAS	&MLPFUND	USD	0	-3,165,316	0
GLOBAL INFRASTRUCTURE AMER	PEGIFAM0C71	USD	0	0	0
GLOBAL INFRASTRUCTURE AMER	PEGIFAM0C71	USD	0	51,500,498	0
GLOBAL INFRASTRUCTURE AMER	PEGIFAM0C71	USD	0	-1,500,498	0
GLOBAL MEZZANINE AMERICAS	PEGMZAM0143	USD	0	273,136	0
GLOBAL MEZZANINE AMERICAS	PEGMZAM0299	USD	0	2,176,198	0
GLOBAL MEZZANINE AMERICAS	PEGMZAM0299	USD	0	21,213,700	0
LOAN OPPORTUNITY FUND AMERICAS	PELOPAM0299	USD	0	-5,380,762	0
LOAN OPPORTUNITY FUND AMERICAS	PELOPAM0C96	USD	0	4,225,467	0
MB I, II, III EUROPE	PEMBEU0299	USD	0	37,643,553	0
MB I, II, III EUROPE	PEMBEU0299	USD	0	-37,643,553	0
MB I, II, III AMERICAS	PEMBAM0299	USD	0	38,094,465	0
MB I, II, III, IBM ASIA	PEMBAS0019	USD	0	13,151,901	0
MB I, II, III, IBM ASIA	PEMBAS0019	USD	0	-15,097,959	0
MB I, II, III EUROPE	PEMBEU00U4	USD	0	246,195,563	0
MB I, II, III EUROPE	PEMBEU00U4	USD	0	-59,117,454	0
MB I, II, III AMERICAS	PEMBAM0118	USD	0	47,507	0
MB I, II, III AMERICAS	PEMBAM0121	USD	0	72,634	0
MB I, II, III AMERICAS	PEMBAM0143	USD	0	1,966,087	0
MB I, II, III EUROPE	PEMBEU0299	USD	0	48,188,692	0
MB I, II, III EUROPE	PEMBEU0299	USD	0	36,054,395	0
MB I, II, III AMERICAS	PEMBAM0299	USD	0	90,592,719	0
MB I, II, III AMERICAS	PEMBAM0299	USD	0	-36,054,395	0
MB I, II, III AMERICAS	PEMBAM0459	USD	0	1,051,732	0
MB I, II, III AMERICAS	PEMBAM0471	USD	0	149,770	0
MB I, II, III AMERICAS	PEMBAM0479	USD	0	44,549	0
MB I, II, III AMERICAS	PEMBAM0B51	USD	0	117,509	0
MB I, II, III AMERICAS	PEMBAM0B52	USD	0	4,456,807	0
MB I, II, III AMERICAS	PEMBAM0B53	USD	0	5,311,517	0
MB I, II, III AMERICAS	PEMBAM0B54	USD	0	9,230,733	0
MB I, II, III AMERICAS	PEMBAM0B81	USD	0	-74,819	0
MB IV AMERICAS	PEMB4AM0299	USD	0	4,547,021	0
MB IV AMERICAS	PEMB4AM0C70	USD	0	261,197	0
MB IV AMERICAS	PEMB4AM0D01	USD	0	1,596,250	0
MB IV AMERICAS	PEMB4AM0D02	USD	0	1,541,526	0
MLP AMERICAS	PEMLPPAM0299	USD	0	143,380,303	0
MLP AMERICAS	PEMLPPAM0299	USD	0	-1,590,558	0
MLP AMERICAS	PEMLPPAM0299	USD	0	602,749,391	0

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MLP AMERICAS	PEMLPPAM0299	USD	0	6,845,168	0
PARTNERSHIP ACCOUNT	PEPATAM0B56	USD	0	7,975,487	0
PARTNERSHIP ACCOUNT	PEPATAM0B57	USD	0	23,283,010	0
REAL ESTATE AMERICAS ADMIN	REALMEZZ	USD	0	342,492	0
REAL ESTATE I EUROPE	PERE1EU0312	USD	0	57,954,827	0
REAL ESTATE I EUROPE	PERE1EU0312	USD	0	923,184,250	0
REAL ESTATE I AMERICAS	PERE1AM0312	USD	0	85,820,261	0
CROSSROADS EUROPE	PERE3EU0C56	USD	0	-923,184,250	0
REAL ESTATE I AMERICAS	PERE1AM0B58	USD	0	2,759,484	0
REAL ESTATE I EUROPE	PERE1EU0B58	USD	0	2,759,484	0
REAL ESTATE I AMERICAS	PERE1AM0B59	USD	0	1,301,973	0
REAL ESTATE I EUROPE	PERE1EU0B59	USD	0	1,301,973	0
REAL ESTATE II AMERICAS	PERE2AM0B84	USD	0	150,148,606	0
REAL ESTATE II AMERICAS	PERE2AM0B84	USD	0	-150,148,606	0
REAL ESTATE II EUROPE	PERE2EU0B84	USD	0	41,550,188	0
REAL ESTATE II ASIA	PERE2AS0B84	USD	0	20,775,094	0
REAL ESTATE II AMERICAS	PERE2AM0B84	USD	0	41,550,188	0
REAL ESTATE II AMERICAS	PERE2AM0B89	USD	0	52,779,593	0
REAL ESTATE II EUROPE	PERE2EU0B89	USD	0	52,779,593	0
REAL ESTATE II ASIA	PERE2AS0B89	USD	0	26,389,796	0
REAL ESTATE II AMERICAS	PERE2AM0B97	USD	0	841,438	0
REAL ESTATE II EUROPE	PERE2EU0B97	USD	0	841,438	0
REAL ESTATE II ASIA	PERE2AS0B97	USD	0	420,719	0
REAL ESTATE II AMERICAS	PERE2AM0B98	USD	0	72,121	0
REAL ESTATE II EUROPE	PERE2EU0B98	USD	0	72,121	0
REAL ESTATE II ASIA	PERE2AS0B98	USD	0	36,060	0
REAL ESTATE I EUROPE	PERE1EU0312	USD	0	-923,184,250	0
REAL ESTATE II EUROPE	PERE2EU0B83	USD	0	67,275	0
REAL ESTATE II ASIA	PERE2AS0B83	USD	0	33,638	0
REAL ESTATE II AMERICAS	PERE2AM0B83	USD	0	67,275	0
CROSSROADS EUROPE	PERE3EU0C56	USD	0	923,684,250	0
REAL ESTATE III AMERICAS	PERE3AM0C56	USD	0	22,287,025	0
REAL ESTATE III ASIA	PERE3AS0C56	USD	0	85,552,178	0
CROSSROADS EUROPE	PERE3EU0C56	USD	0	923,184,250	0
CROSSROADS EUROPE	PERE3EU0C56	USD	0	-839,188,493	0
CROSSROADS EUROPE	PERE3EU0C56	USD	0	838,688,493	0
REAL ESTATE III AMERICAS	PERE3AM0C56	USD	0	194,511,789	0
REAL ESTATE III AMERICAS	PERE3AM0C56	USD	0	-194,511,789	0
REAL ESTATE III AMERICAS	PERE3AM0C56	USD	0	172,224,764	0
REAL ESTATE III ASIA	PERE3AS0C56	USD	0	65,861,613	0
REAL ESTATE III ASIA	PERE3AS0C56	USD	0	-150,913,791	0
REAL ESTATE III ASIA	PERE3AS0C56	USD	0	65,361,613	0
REAL ESTATE I AMERICAS	PEREIAM00D3	USD	0	15,392,577	0
REAL ESTATE I AMERICAS	PEREIAM00D3	USD	0	-10,261,718	0
REAL ESTATE I EUROPE	PEREIEU00D3	USD	0	5,130,859	0
RE MEZZ I AMERICAS	PEREM1AM0B89	USD	0	89,724,707	0
RE MEZZ I EUROPE	PEREM1EU0B89	USD	0	29,908,236	0
RE MEZZ I AMERICAS	PEREM1AM0B89	USD	0	375,989,627	0
RE MEZZ I AMERICAS	PEREM1AM0C04	USD	0	267,184	0

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RE MEZZ I EUROPE	PEREM1EU0C04	USD	0	89,061	0
RE MEZZ I EUROPE	PEREM1EU0B82	USD	0	11,158,653	0
RE MEZZ I AMERICAS	PEREM1AM0B82	USD	0	33,475,959	0
RE MEZZ I AMERICAS	PEREM1AM0B89	USD	0	245,900,000	0
REAL ESTATE II EUROPE	PERE2EU0B83	USD	0	6,561,682	0
REAL ESTATE II AMERICAS	PERE2AM0B83	USD	0	-6,561,682	0
CDO PE AMERICAS	PECDOAM0059	USD	0	652,045	0
CDO PE AMERICAS	PECDOAM0059	USD	0	-88,322,335	0
CDO PE AMERICAS	PECDOAM0059	USD	0	87,397,156	0
SECONDARY OPP AMER	PESECAM0143	USD	0	358,540	0
SECONDARY OPP AMER	PESECAM0299	USD	0	23,774,040	0
REAL ESTATE II AMERICAS	PERE2AM0B84	USD	0	150,148,606	0
VENTURE CAPITAL AMERICAS	PEVCAM0299	USD	0	12,632,948	0
VENTURE CAPITAL AMERICAS	PEVCAM0312	USD	0	38,746,295	0
VENTURE CAPITAL EUROPE	PEVCEU0479	USD	0	87,817	0
VENTURE CAPITAL AMERICAS	PEVCAM0B34	USD	0	1,949,638	0
VENTURE CAPITAL AMERICAS	PEVCAM0299	USD	0	52,946,616	0
VENTURE CAPITAL AMERICAS	PEVCAM0312	USD	0	905,215	0
VENTURE CAPITAL AMERICAS	PEVCAM0312	USD	0	37,723,808	0
VENTURE CAPITAL ASIA	PEVCAS0A48	USD	0	37,723,808	0
VENTURE CAPITAL ASIA	PEVCAS0A48	USD	0	-37,723,808	0
VENTURE CAPITAL AMERICAS	PEVCAM0119	USD	0	24,252	0
VENTURE CAPITAL AMERICAS	PEVCAM0299	USD	0	48,685,874	0
VENTURE CAPITAL AMERICAS	PEVCAM0312	USD	0	20,537,479	0
VENTURE CAPITAL EUROPE	PEVCEU0479	USD	0	187,817	0
VENTURE CAPITAL EUROPE	PEVCEU0479	USD	0	-87,817	0
VENTURE CAPITAL ASIA	PEVCAS0A48	USD	0	20,537,479	0
VENTURE CAPITAL ASIA	PEVCAS0A48	USD	0	-20,537,479	0
VENTURE CAPITAL AMERICAS	PEVCAM0B34	USD	0	56,079,981	0
VENTURE CAPITAL AMERICAS	PEVCAM0B50	USD	0	12,789,144	0
VENTURE CAPITAL AMERICAS	PEVCAM0B60	USD	0	2,592,830	0
VENTURE CAPITAL AMERICAS	PEVCAM0299	USD	0	280,605	0
CROSSROADS AMER	PECRSAM0B93	USD	0	309,636	0
SECONDARY OPP AMER	PESECAM0C22	USD	0	242,081	0
SECONDARY OPP AMER	PESECAM0C23	USD	0	22,034	0
SECONDARY OPP AMER	PESECAM0C34	USD	0	4,344,455	0
CROSSROADS AMER	PECRSAM0B07	USD	0	0	0
CROSSROADS AMER	PECRSAM0B11	USD	0	0	0
CROSSROADS AMER	PECRSAM0B12	USD	0	0	0
CROSSROADS AMER	PECRSAM0B13	USD	0	0	0
CROSSROADS AMER	PECRSAM0B14	USD	0	0	0
GLOBAL INFRASTRUCTURE AMER	PEGIFAM0C71	USD	0	0	0
GLOBAL INFRASTRUCTURE AMER	PEGIFAM0C71	USD	0	0	0
GLOBAL MEZZANINE AMERICAS	PEGMZAM0299	USD	0	1,834,544	0
PREFERRED MORTGAGES	&PREFER	USD	0	0	0
PREFERRED MORTGAGES	&PREFER	USD	0	0	0
PREFERRED MORTGAGES	&PREFER	USD	0	0	0
PREFERRED MORTGAGES	&PREFER	USD	0	0	0
GLOBAL MEZZANINE AMERICAS	PEGMZAM0299	USD	0	-1,834,544	0

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ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	0	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	0	0
UK PLATFORMS	&PREFEMCDPRE	USD	0	0	0
UK PLATFORMS	&PREFEMCDPRE	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	718,538,600
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	-5,206,801,452
PRIN. TRAN.-EUROPE	&GOLFFIN46	EUR	0	-14,264,048	0
PRIN. TRAN.-EUROPE	&HARLEYFIN46	GBP	0	-1,148,598	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	0	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	0	0
FUND DERIVATIVES	GFS29478DVMTM	USD	0	0	0
FUND OF FUNDS AMERICAS	LBAIM	USD	0	0	0
FUND OF FUNDS AMERICAS	LBAIM	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
MFI SUPPORT - AMERICAS	&NBCI	USD	0	0	0
MFI SUPPORT - AMERICAS	&NBCI	USD	0	0	0
TELECOM/MEDIA	GFSADJ27643	USD	0	0	0
STAT ARB FINCG AMER	GFSADJ47612	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
SPML	&SPML	USD	0	368,355,086	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ24149	USD	0	372,928,171	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ24149	USD	0	-75,000,000	0
RATES PROP AMER	&614M	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
EUR CORP INVEST	&GPSNCEUR	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
EQ CORP ASIA	GFSADJ24420	USD	0	0	0
ABS-SECONDARY-AMERICAS	&ABS2	USD	0	0	0
ABS-SECONDARY-AMERICAS	&ABS2	USD	0	0	0
SPML	&SPML	USD	0	0	0
SPML	&SPML	USD	0	0	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-30,121,000	0

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UNASSIGNED	&AT1	USD	0	0	0
UNASSIGNED	&AT1	USD	0	0	0
UNASSIGNED	&AT1	USD	0	0	0
FID CORP EUR	&CORPORATE	USD	0	0	0
OTHER STR VOL AMERICAS	GFSADJ26680	USD	0	0	0
OTHER STR VOL AMERICAS	GFSADJ26680	USD	0	0	0
SHORT TERM US TREASURIES	&STRTBILLS	USD	0	0	0
M/B OTHER	&CFUDOD	USD	0	0	0
UK PLATFORMS	&SPMLMCDPRE	USD	0	0	0
UK PLATFORMS	&SPMLMCDPRE	USD	0	0	0
STAT ARB FINANCING EUR	GFSEUR183SFIN	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
HG FIRM RELATIONSHIP LOANS	&FCFRL1	USD	0	35,780,641	0
HG FRL-AMERICAS	&LBCBSUMI6	USD	0	35,780,641	0
HG FIRM RELAT LOANS AMER	IBADREFRL	USD	0	71,561,282	0
HG FRL-AMERICAS	GFSADJ25142	USD	0	13,788,921	0
HG FIRM RELATIONSHIP LOANS	&LBCBSUMI2	USD	0	13,788,921	0
HG FIRM RELAT LOANS AMER	&LBCBSUMI4	USD	0	27,577,842	0
HG FRL-AMERICAS	GFSADJ25142	USD	0	26,145,930	0
HG FIRM RELAT LOANS AMER	&HGLOANS	USD	0	52,291,860	0
HG FIRM RELATIONSHIP LOANS	&FCFRL1	USD	0	26,145,930	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	109,515,783	0
FUNDS	GFSEUR61FUNDJV	USD	0	626,326,280	0
MUNIS DERIVATIVES	IBCADMUNIDERIV	USD	0	-3,391,000	0
MUNIS DERIVATIVES	IBCADMUNIDERIV	USD	0	-602,000	0
MUNIS DERIVATIVES	&SE5	USD	0	114,624,949	0
MUNIS DERIVATIVES	&SE5	USD	0	1,606,179,051	0
STAT ARB SYNTHETICS AMERICAS	GFSADJ43387	USD	0	1,016,942	0
SYN PRIME BROKER AMER	GFSADJ24084	USD	0	297,208,025	0
MUNIS DERIVATIVES	&MUNILBCB	USD	0	756,371,000	0
SYN PRIME BROKER AMER	LOTCSPB	USD	0	9,439,043	0
SYN PRIME BROKER EUR	GFSEUR61SPB	USD	-92,633	132,374	0
SYN PRIME BROKER EUR	GFSEUR183SPB	USD	-274,209,543	187,529,710	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR0F1DIV	USD	-136,052,778	1,065,280	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR61DIV	USD	-84,161,928	43,143,249	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR183DIV	USD	-269,885,863	23,246,853	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
OTHER FLOW VOL AMERICA	GFSADJ23152NO	USD	0	0	0
AMM	&AMM	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	-3,551,038,590

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TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	2,832,499,990
DIRECT PRINCIPAL-ASIA	&TAJINVESTMENT	USD	0	13,929,425	0
DIRECT PRINCIPAL-ASIA	&TAJINVESTMENT	USD	0	158,043,010	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR183DIV	USD	0	0	0
TAL CORPORATE	TALACCR	USD	0	0	0
TAL CORPORATE	TALACCR	USD	0	0	0
UNASSIGNED	&AT1	USD	0	647,788,105	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI2/NPLS	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI2/NPLS	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI4/NPLS	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI4/NPLS	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI8/NPLS	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI8/NPLS	USD	0	0	0
HY JAPAN	&JAPAN/LBCAP3	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI5/NPLS	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI5/NPLS	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI6/NPLS	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI6/NPLS	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&FALCON/240	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&FALCON/240	USD	0	0	0
HY JAPAN	&JAPAN/LBAYK	USD	0	0	0
HY JAPAN	&JAPAN/LBCYK	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&LBOPP	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&LBOPP	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&20812HUARONG	USD	0	0	0
HY JAPAN	&JAPAN/LBDYK	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&HYII/KOREA	USD	0	0	0
HY JAPAN	&JAPAN/LBEYK	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&DITC	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	USD	0	0	0
UNASSIGNED	&AT1	USD	0	0	0
UNASSIGNED	&AT1	USD	0	0	0
DIRECT PRINCIPAL-AMERICAS	&TUDOR	USD	0	3,327,891	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	23,218	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	37,316	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	39,624,903	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	-17,572,920	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	-79,758,659	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	1,006,376,966	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	0	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	0	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	48,461,058	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	-5,472,076	0
PROGRAM TRADING AMERICAS	GFSADJ23117NO	USD	0	-117,779,364	0
RISK ARB AMERICAS	GFSADJ24604	USD	0	-1,421,910	0
BASIC MATERIALS	GFSADJ75381NO	USD	0	-54,188,851	0
STAT ARB SYNTHETICS AMERICAS	GFSADJ43387NO	USD	0	-130,235,287	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	-6,777,500	0

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PROGRAM TRADING AMERICAS	93541020		USD	0	2,090,960	
PROGRAM TRADING AMERICAS	93541020		USD	0	108,493,730	
PROGRAM TRADING AMERICAS	93541020		USD	0	4,924,629	
PROGRAM TRADING AMERICAS	93541020		USD	0	2,557,826	
PROGRAM TRADING AMERICAS	93541020		USD	0	101,591	
EQUITY STRATEGY LONG SHORT	93117639	MARK MAY MMI	USD	0	947,500	
PROGRAMS BLIND RISK	93117394	RISK 15	USD	0	1,150	
PROGRAMS BLIND RISK	93117394	RISK 15	USD	0	251	
OTHER FLOW VOL AMERICA	93114751	PROP TRADING	USD	0	88	
SINGLE STOCK - FLOW	93111539	C/O LEHMAN BROTHERS	USD	0	81,360	
SINGLE STOCK - FLOW	93113116	CUSTOMER FLOW-SINGLE STOCK	USD	0	850	
SINGLE STOCK - FLOW	93117174	N-RTL1	USD	0	9,208	
SINGLE STOCK - FLOW	93117176	N-FIN	USD	0	400	
INDEX - FLOW	95121625	N-QQQ LBSF	USD	0	4,752	
CORRELATION - STR	95121794	N-USL	USD	0	1,900	
FX-OPTIONS AMERICAS	93117869	FXSECTRAD	USD	0	-579,540	0
FX-OPTIONS AMERICAS	93117869	FXSECTRAD	USD	0	-1,255,227	0
FX-OPTIONS AMERICAS	93117869	FXSECTRAD	USD	0	-7,949,194	0
FX-OPTIONS AMERICAS	93117869	FXSECTRAD	USD	0	-239,602	0
FX-OPTIONS AMERICAS	93117869	FXSECTRAD	USD	0	-569,037	0
HG HYBRID CAPITAL US	93117627	POPE/FAIRES	USD	0	-147,879	0
HG LATIN MARKETS	93117296	MAGGIE ARCHIBOLD CORP	USD	0	-20,427	0
HG FLOW TRADING US	93113257	DONG FINANCIALS	USD	0	-1,777	0
SINGLE STOCK EXOTICS	93118021	L-EX1LBI/0000	USD	0	-8,444,253	0
SINGLE STOCK EXOTICS	93118021	L-EX1LBI/0000	USD	0	-1,052,096	0
SINGLE STOCK EXOTICS	93118020	L-EX5LBI/0000	USD	0	-96,356	0
INDEX EXOTICS	93118018	L-EXILBI/0000	USD	0	-168,820	0
SINGLE STOCK - STR	93115869	DPE BUY BACKS	USD	0	-11,026,597	0
SINGLE STOCK - STR	93115869	DPE BUY BACKS	USD	0	-129,100,617	0
SINGLE STOCK - STR	93115869	DPE BUY BACKS	USD	0	-24,961,790	0
SINGLE STOCK - STR	93115869	DPE BUY BACKS	USD	0	-9,666,206	0
SINGLE STOCK - STR	93116001	XDS BUYBACK LBI	USD	0	-3,118,835	0
SINGLE STOCK - STR	93116001	XDS BUYBACK LBI	USD	0	-2,042,016	0
INDEX - STR	93115419	MKT	USD	0	-4,390,806	0
INDEX - STR	93115419	MKT	USD	0	-7,838,277	0
INDEX - STR	93115419	MKT	USD	0	-2,855,285	0
INDEX - STR	93115419	MKT	USD	0	-1,701,137	0
INDEX - STR	93115419	MKT	USD	0	-1,362,281	0
INDEX - STR	93115870	SPX BUY BACKS	USD	0	-313,003	0
INDEX - STR	93115870	SPX BUY BACKS	USD	0	-365,786	0
INDEX - STR	93115870	SPX BUY BACKS	USD	0	-629,129	0
CORRELATION - STR	93117862	N-USL	USD	0	-470,097	0
CORRELATION - STR	93117862	N-USL	USD	0	-292,467	0
CORRELATION - STR	93117862	N-USL	USD	0	-36,132	0
CORRELATION - STR	93117863	N-USM	USD	0	-652,353	0
CORRELATION - STR	93117863	N-USM	USD	0	-304,549	0
CORRELATION - STR	93117863	N-USM	USD	0	-50,984	0
CORRELATION - STR	93117863	N-USM	USD	0	-3,605,408	0
CORRELATION - STR	93117864	N-USS	USD	0	-178,679	0

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CORRELATION - STR	93117864	N-USS	USD	0	-125,034	0
EUR COMMODITIES STRUCTURED	93117736	TMS STRUCTURED	USD	0	-97,839	0
FUND DERIVATIVES AMERICAS	95126120	N-FDV	USD	0	-102,170	0
INDEX EXOTICS	95121621	LBSF	USD	0	-139,668	0
INDEX EXOTICS	95121780	L-VROLBSF	USD	0	-592,838	0
CONVERTS STRIPPING	95126147	L-XSP	USD	0	-13,553,430	0
SINGLE STOCK EXOTICS	95121850	L-EX1LBSF	USD	0	-971	0
SINGLE STOCK EXOTICS	95121850	L-EX1LBSF	USD	0	-10,666	0
SINGLE STOCK EXOTICS	95121854	L-EX5LBSF	USD	0	-2,560,231	0
SINGLE STOCK EXOTICS	95121854	L-EX5LBSF	USD	0	-6,386,858	0
STRUCTURED VOL JAPAN	95126159	T-NIK	USD	0	-1,302,184	0
STRUCT VOL NON-JAPAN ASIA	95126160	H-IBS	USD	0	-2,826,786	0
STRUCT VOL NON-JAPAN ASIA	95126160	H-IBS	USD	0	-5,587,145	0
STRUCT VOL NON-JAPAN ASIA	95126160	H-IBS	USD	0	-10,280,160	0
STRUCT VOL NON-JAPAN ASIA	95126161	H-SGS	USD	0	-1,064,415	0
INDEX EXOTICS	95121623	LBF	USD	0	-113,855	0
INDEX EXOTICS	95121623	LBF	USD	0	-1,277,347	0
INDEX EXOTICS	95121623	LBF	USD	0	-4,340,918	0
INDEX EXOTICS	95121623	LBF	USD	0	-1,553,554	0
INDEX EXOTICS	95121623	LBF	USD	0	-7,470,851	0
INDEX EXOTICS	95121623	LBF	USD	0	-2,017,609	0
INDEX EXOTICS	95121815	LBF	USD	0	-3,424,744	0
INDEX EXOTICS	95121815	LBF	USD	0	-9,669,805	0
JV TRADING	93117961	N-FVC TMS ACCT	USD	389,298	0	0
JV TRADING	93117961	N-FVC TMS ACCT	USD	0	-42,988	0
SINGLE STOCK - STR	93116085	EDC LBI	USD	167,754,556	0	0
SINGLE STOCK - STR	93116085	EDC LBI	USD	0	-57,363,729	0
OTHER STR VOL AMERICAS	95121727	STRUCTURED FLOW VOL	USD	16,567,681	0	0
OTHER STR VOL AMERICAS	95121727	STRUCTURED FLOW VOL	USD	0	-423,918,086	0
DISTRESSED & LEV EQ	93117685	DALEV	USD	0	-34,574,524	0
DISTRESSED & LEV EQ	93117685	DALEV	USD	21,335,397	0	0
DISTRESSED & LEV EQ	93117684	DALEV	USD	0	-1,725,875	0
DISTRESSED & LEV EQ	93117684	DALEV	USD	2,567,024	0	0
OTHER CONVERTS AMERICAS	93117053	PRO-A/C CONV SEC TRADING	USD	0	0	18,467,759
OTHER CONVERTS AMERICAS	93117152	PROVOL	USD	0	0	13,851,088
OTHER CONVERTS AMERICAS	93117152	PROVOL	USD	0	0	14,506,024
OTHER CONVERTS AMERICAS	93117217	FINANCIALS	USD	0	0	2,613,496
OTHER CONVERTS AMERICAS	93117220	TECHNOLOGY	USD	0	0	2,284,771
OTHER CONVERTS AMERICAS	93117220	TECHNOLOGY	USD	0	0	151,391
OTHER CONVERTS AMERICAS	93117706	HE5	USD	0	0	7,560,466
OTHER CONVERTS AMERICAS	93117750	CENTRAL LONG/SHORT	USD	0	0	3,162,073
GLOBAL TRADING STRAT-AMER	93114226	RISK ARB LONG ACCT	USD	0	0	9,245,379
OTHER STR VOL AMERICAS	93115387	LEHMAN BROTHERS INC	USD	0	0	1,902,692
DELTA ONE - NQUANTS	93116092	QUANTS 7	USD	0	0	37,036
PROGRAM TRADING AMERICAS	93111517	PROGRAMS AVERAGE PRICE #1	USD	0	0	5,996,621
PROGRAM TRADING AMERICAS	93111519	LONDON PROGRAM AVG PRICE	USD	0	0	11,605,151
PROGRAM TRADING AMERICAS	93114444	BGI AVG PRICE	USD	0	0	2,367,022
INSTITUTIONAL STCK LN-AMER	93117870	ISL PROP ACCOUNT	USD	0	0	3,039,222
EXCHANGE TRADED FUNDS	93111629	RUSSELL 1000 VALUE	USD	0	0	14

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EXCHANGE TRADED FUNDS	93111631	DJ US FINANCIAL SECTOR	USD	0	0	414
EXCHANGE TRADED FUNDS	93111644	RUSSELL 3000	USD	0	0	180
EXCHANGE TRADED FUNDS	93111654	S&P TECHNOLOGY (EQ 729)	USD	0	0	9,116
EXCHANGE TRADED FUNDS	93111656	S&P FINANCIAL (EQ 728)	USD	0	0	165
EXCHANGE TRADED FUNDS	93111665	S&P (EQ 56)	USD	0	0	57,155
EXCHANGE TRADED FUNDS	93111674	STREETTRACKS MS HIGH TECHS	USD	0	0	747
EXCHANGE TRADED FUNDS	93117206	STREET TRACKS KBW BANK ETF	USD	0	0	2,163
EVENT DRIVEN FACILITATION	93111530	LEHMAN BROTHERS INC	USD	0	0	2,917,273
TECHNOLOGY	93115314	AVERAGE PRICE	USD	0	0	4,131,386
TECHNOLOGY	93115743	NEUBERGER BERGMAN PAM	USD	0	0	2,869
TECHNOLOGY	93117542	TECH TRADING PROP	USD	0	0	2,561
TECHNOLOGY	93117754	IAN LINDE NASDAQ	USD	0	0	5,540
AMM	93113109	AMM LBI	USD	0	0	30,881,722
AMM	93113109	AMM LBI	USD	0	0	4,158,435
AMM	93113114	AMM LBI	USD	0	0	4,683
AMM	93117297	N-AMM2 TMS HEDGE ACCOUNT	USD	0	0	58,602
AMM	93117297	N-AMM2 TMS HEDGE ACCOUNT	USD	0	0	41,490
EQUITY STRATEGY LONG SHORT	93117639	MARK MAY MMI	USD	0	0	2,849,341
EQUITY STRATEGY LONG SHORT	93117047	FUNDAMENTAL L/S TEAM	USD	0	0	175,073
HIGH FREQUENCY TRADIN	93117913	FREQUENCY TRADING	USD	0	0	347
GUARANTEED VWAP	93116460	SANTA FE G VWAP (EQ722)	USD	0	0	28,418
PROGRAMS BLIND RISK	93115545	PROP TRADING	USD	0	0	6,577
PROGRAMS BLIND RISK	93115545	PROP TRADING	USD	0	0	162,389
PROGRAMS BLIND RISK	93117394	RISK 15	USD	0	0	37,949
PROGRAMS BLIND RISK	93117394	RISK 15	USD	0	0	8,119
GUARANTEED OPEN/CLOSE	93111687	PROFUNDS FACILITATION	USD	0	0	86
GUARANTEED OPEN/CLOSE	93116424	FINANCIAL SWAP	USD	0	0	28
SINGLE STOCK - FLOW	93113116	CUSTOMER FLOW-SINGLE STOCK	USD	0	0	28,102,609
SINGLE STOCK - FLOW	93117175	N-NRG1	USD	0	0	4,169,845
SINGLE STOCK - FLOW	93117176	N-FIN	USD	0	0	2,027,725
SINGLE STOCK - FLOW	93117179	N-SEM	USD	0	0	11,918,670
SINGLE STOCK - FLOW	93117491	N-SOF TMS HEDGE ACCOUNT	USD	0	0	56,589
SECTOR TRADING	93117614	3QQ	USD	0	0	6,545
INDEX ARB	93111571	INDEX ARB DESK JF1	USD	0	0	3,875,546
INDEX - FLOW	93115662	PROPRIETARY EQUITY TRADING	USD	0	0	28,155
CORRELATION - FLOW	93114714	PROP TRADING	USD	0	0	3,980,403
OTHER	93117161	LEHMAN BROS	USD	0	0	5
OTHER STR VOL AMERICAS	95121401	EXD LBSF STOCK	USD	0	0	6,878
OTHER STR VOL AMERICAS	95121727	STRUCTURED FLOW VOL	USD	0	0	136,081,195
SYN PRIME BROKER AMER	93920237	PRBK	USD	0	0	331,683
SYN PRIME BROKER AMER	95121001	LB SPECIAL FINANCING N-SP100	USD	0	0	3,660,177
SYN PRIME BROKER AMER	95121005	LB SPECIAL FINANCING N-B2BNAS	USD	0	0	11,522,938
SYN PRIME BROKER AMER	95121043	ETF SPY	USD	0	0	60,280,113
SYN PRIME BROKER AMER	95121668	HEDGE	USD	0	0	116,843
SYN PRIME BROKER AMER	95121669	ETF DIA	USD	0	0	664,502
SYN PRIME BROKER AMER	95121751	PRUT	USD	0	0	862,005
SYN PRIME BROKER AMER	95121752	PRSC	USD	0	0	662,492
SYN PRIME BROKER AMER	95121903	R1000	USD	0	0	206
SINGLE STOCK EXOTICS	95121711	L-EXNLBSF	USD	0	0	716,667

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SINGLE STOCK EXOTICS	95121720	L-EEWLBSF	USD	0	0	2,417,305
STAT ARB SYNTHETICS AMERICAS	95121552	STAT ARB FLIP	USD	0	0	10,770
STAT ARB SYNTHETICS AMERICAS	95121609	STAT ARB FLIP	USD	0	0	2,391
STAT ARB SYNTHETICS AMERICAS	95126143	STAT ARB FLIP	USD	0	0	9,197
VOL ARBITRAGE	95121533	LBSF	USD	0	0	69,141
INDEX EXOTICS	95121626	LBSF	USD	0	0	42,773
INDEX EXOTICS	95121626	LBSF	USD	0	0	686,609
SINGLE STOCK EXOTICS	95121622	LBSF	USD	0	0	14,771,010
SINGLE STOCK EXOTICS	95121622	LBSF	USD	0	0	454,468
SINGLE STOCK EXOTICS	95126107	LBSF	USD	0	0	231,035
SINGLE STOCK EXOTICS	95126108	L-EXMLBSF	USD	0	0	1,164,358
INDEX EXOTICS	95121587	LBSF	USD	0	0	3,027,534
SINGLE STOCK EXOTICS	95121586	LBSF	USD	0	0	3,683,228
SINGLE STOCK EXOTICS	95121586	LBSF	USD	0	0	246,932
SINGLE STOCK EXOTICS	95121577	LBSF	USD	0	0	924,979
INDEX EXOTICS	95121578	LBSF	USD	0	0	24,287,374
INDEX EXOTICS	95121578	LBSF	USD	0	0	8,431,169
SINGLE STOCK EXOTICS	95121540	LBSF	USD	0	0	590,058
SINGLE STOCK EXOTICS	95121721	L-EXH	USD	0	0	847,028
SINGLE STOCK EXOTICS	95121850	L-EX1LBSF	USD	0	0	16,115
SINGLE STOCK EXOTICS	95121853	L-EX4LBSF	USD	0	0	708,821
SINGLE STOCK EXOTICS	95121853	L-EX4LBSF	USD	0	0	720,506
SINGLE STOCK EXOTICS	95121718	L- EXW	USD	0	0	347,423
INDEX EXOTICS	95121712	L-SWXLBSF	USD	0	0	723
INDEX EXOTICS	95121722	L-EXQ	USD	0	0	8,769
INDEX EXOTICS	95121722	L-EXQ	USD	0	0	497,658
INDEX - FLOW	95126145	N-KDS TMS ACCOUNT	USD	0	0	6,294,884
SINGLE STOCK - STR	93920105	LBSF N-DPE	USD	0	0	43,555,152
SINGLE STOCK - STR	93920124	LBSF N-TUV	USD	0	0	100,457
SINGLE STOCK - STR	95121585	LBSF JEL	USD	0	0	2,193
CORRELATION - STR	95121596	COR-LBSF	USD	0	0	7,081,642
CORRELATION - STR	95121794	N-USL	USD	0	0	24,822,561
CORRELATION - STR	95121795	N-USM	USD	0	0	1,535,497
CORRELATION - STR	95121796	N-USS	USD	0	0	447,423
CORRELATION - STR	95121796	N-USS	USD	0	0	36,537
SINGLE STOCK - FLOW	93920138	LBSF N-SEC	USD	0	0	15,930
SINGLE STOCK - FLOW	95126118	N-EM4	USD	0	0	71,384
SINGLE STOCK EXOTICS	95121770	L-EXZLBSF	USD	0	0	62
SINGLE STOCK EXOTICS	95121852	L-EX3LBSF	USD	0	0	16,843,204
SINGLE STOCK EXOTICS	95121851	L-EX2LBSF	USD	0	0	937,708
INDEX EXOTICS	95125150	TUEV CERTIFICATES	USD	0	0	1,742,888
INDEX EXOTICS	95125150	TUEV CERTIFICATES	USD	0	0	189,920
VAR/SWAPS CORRELATION	95121818	LBF	USD	0	0	11,165
FUNDS	95121810	LBF	USD	0	0	142,677
CORRELATION - FLOW	95200026	N-IVOL TMS ACCOUNT	USD	0	0	31,449
OPPORTUNITY FUND	95121710	SPECIAL PORTFOLIO 2 LB1 GROUP	USD	0	0	0
OPPORTUNITY FUND	95121710	SPECIAL PORTFOLIO 2 LB1 GROUP	USD	0	0	0
PIM SAN FRANCISCO	9311560115	SAN FRANCISCO AVG PX ACCOUNT	USD	0	0	0
PIM SAN FRANCISCO	9311560115	SAN FRANCISCO AVG PX ACCOUNT	USD	0	0	0

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PIM BOSTON	9311561410	BOSTON (031) AVG PX ACCOUNT	USD	0	0	0
PAM MM	9311750013	NB ASSET MANAGEMENT ERROR A/C	USD	0	0	0
PAM MM	9311750013	NB ASSET MANAGEMENT ERROR A/C	USD	0	0	0
PIM ATLANTA	9311570213	LEHMAN BROTHERS MOXY ALLOC	USD	0	0	0
PIM ATLANTA	9311570213	LEHMAN BROTHERS MOXY ALLOC	USD	0	0	0
PIM BOSTON	9311553516	BOSTON AVG PX ACCOUNT	USD	0	0	0
PIM BOSTON	9311553516	BOSTON AVG PX ACCOUNT	USD	0	0	0
PIM CHICAGO- LASALLE	9311553219	CHICAGO AVG PX ACCOUNT	USD	0	0	0
PIM CHICAGO- LASALLE	9311553219	CHICAGO AVG PX ACCOUNT	USD	0	0	0
PIM DALLAS	9311553318	DALLAS AVG PX ACCOUNT	USD	0	0	0
PIM DALLAS	9311553318	DALLAS AVG PX ACCOUNT	USD	0	0	0
PIM LOS ANGELES	9311560412	LOS ANGELES AVG PX ACCOUNT	USD	0	0	0
PIM LOS ANGELES	9311560412	LOS ANGELES AVG PX ACCOUNT	USD	0	0	0
PIM MIAMI	9311553417	MIAMI AVG PX ACCOUNT	USD	0	0	0
PIM MIAMI	9311553417	MIAMI AVG PX ACCOUNT	USD	0	0	0
NEW YORK	9311560313	NY WFC AVG PX ACCOUNT	USD	0	0	0
NEW YORK	9311560313	NY WFC AVG PX ACCOUNT	USD	0	0	0
PIM PALM BEACH	9311560917	PALM BEACH AVG PX ACCOUNT	USD	0	0	0
PIM PALM BEACH	9311560917	PALM BEACH AVG PX ACCOUNT	USD	0	0	0
PIM PARK AVENUE AM	9311561915	PARK AVE ASSET MGT AVG PX A/C	USD	0	0	0
PIM PARK AVENUE AM	9311561915	PARK AVE ASSET MGT AVG PX A/C	USD	0	0	0
PIM PHILADELPHIA	9311520010	PHILADELPHIA MOXY AVG PRICE	USD	0	0	0
PIM PHILADELPHIA	9311520010	PHILADELPHIA MOXY AVG PRICE	USD	0	0	0
PIM SAN FRANCISCO	9311560115	SAN FRANCISCO AVG PX ACCOUNT	USD	0	0	0
PIM SAN FRANCISCO	9311560115	SAN FRANCISCO AVG PX ACCOUNT	USD	0	0	0
HY DISTRESSED US	93115641	DISTRESSED BEGGANS EQUITY	USD	0	-970	0
HY DISTRESSED US	93115641	DISTRESSED BEGGANS EQUITY	USD	0	-366	0
HY DISTRESSED US	93115641	DISTRESSED BEGGANS EQUITY	USD	0	-364	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-1,260,693	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-16,741,015	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	28,661,403	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-5,128,055	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	3,616,966	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-5,391,450	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	3,347,387	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-5,178,336	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	3,643,853	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-948,156	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-839,486	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-4,516,795	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	1,587,673	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-123,497	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	1,500,405	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	808,281	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	1,577,517	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-9,774,232	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	6,797,481	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-370,056	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-29,575	0

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HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	246,993	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-6,776,752	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	5,494,900	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-4,922,533	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-7,548	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-1,250	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-180,000	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-473	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-62,500	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	1,260,693	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	16,741,015	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-28,661,403	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	5,128,055	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-3,616,966	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	5,391,450	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-3,347,387	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	5,178,336	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-3,643,853	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	948,156	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	839,486	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	4,516,795	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-1,587,673	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	123,497	0
HG FLOW TRADING US	93168121	LEHMAN BROTHERS	USD	0	970	0
HG FLOW TRADING US	93168121	LEHMAN BROTHERS	USD	0	366	0
HG FLOW TRADING US	93168121	LEHMAN BROTHERS	USD	0	364	0
HG FIRM RELATIONSHIP LOANS	93114453	FRLS-CORPORATES HEDGE	USD	29,031,590	0	0
HG FIRM RELATIONSHIP LOANS	93114453	FRLS-CORPORATES HEDGE	USD	0	-1,990,094	0
HG FIRM RELATIONSHIP LOANS	93115470	WCOM-CORP HEDGE	USD	0	-90,550	0
HG FIRM RELATIONSHIP LOANS	93115477	SONOCO-CORP HEDGE	USD	5,336,538	0	0
HG FIRM RELATIONSHIP LOANS	93115918	BANK LOAN HEDGE 2	USD	5,307,767	0	0
HG CREDIT STRATEGY US	93117641	CS CREDIT DIRECTIONAL TMS	USD	0	-11,570,000	0
CDO CREDIT STRATEGY US	93117600		USD	0	5,785,000	0
HY CREDIT STRATEGY US	93117575	HY CAPITAL ARBITRAGE JV TMS	USD	0	5,785,000	0
HG CREDIT STRATEGY US	95121783	UNIVISION TMS	USD	0	-26,504,433	0
HG CREDIT STRATEGY US	95121783	UNIVISION TMS	USD	0	-5,995,700	0
OTHER BANKING INDUST AMER	73410074	LB1 GROUP	USD	0	1,500,000	0
CDO CREDIT STRATEGY US	95121724		USD	0	27,628,835	0
CDO CREDIT STRATEGY US	95121724		USD	0	802,480	0
CDO CREDIT STRATEGY US	95121724		USD	0	4,166,667	0
HY CREDIT STRATEGY US	95121723		USD	0	27,628,835	0
HY CREDIT STRATEGY US	95121723		USD	0	802,480	0
HY CREDIT STRATEGY US	95121723		USD	0	4,166,667	0
HG CREDIT STRATEGY US	95121709	CREDIT STRATEGY LB1	USD	0	-55,257,670	0
HG CREDIT STRATEGY US	95121709	CREDIT STRATEGY LB1	USD	0	-1,604,961	0
HG CREDIT STRATEGY US	95121709	CREDIT STRATEGY LB1	USD	0	-8,333,333	0
PRIN FINANCE RESIDENTIAL	95121764	PROJECT REUNION	USD	0	-1,500,000	0
PIM PALM BEACH	93115609	PALM BEACH AVG PX ACCOUNT	USD	0	-4,701	0
PIM MIAMI	93117733	LEHMAN BROTHERS INC	USD	0	-138	0

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HY PROP CDO US	93117228	CDO PROP EQUITY TRADING	USD	0	-635,758	0
CDO PE AMERICAS	93117085	LB CDO PE FUND	USD	0	-1,502,177	0
PRINCIPAL STRATEGIES II	93117669	RIEDER 2 TMS	USD	0	-255,458	0
SINGLE STOCK - FLOW	93117177	N-BOX	USD	0	-1,095,045,968	0
JV TRADING	93117961	N-FVC TMS ACCT	USD	0	-963,653	0
INDEX - FLOW	93111514	LEHMAN BROTHERS INC	USD	0	-996,112,978	0
CORRELATION - FLOW	93114714	PROP TRADING	USD	0	-80,315,060	0
EQUITY LONG/SHORT	93117840	EQUITY LONG/SHORT	USD	0	-57,835	0
NEW YORK	9311775317		USD	0	0	0
NEW YORK	9311775317		USD	0	0	0
OTHER CONVERTS AMERICAS	93117053	PRO-A/C CONV SEC TRADING	USD	0	6,441,463	0
OTHER CONVERTS AMERICAS	93117151	PROCREDIT	USD	0	656,905	0
OTHER CONVERTS AMERICAS	93117151	PROCREDIT	USD	0	155,781	0
OTHER CONVERTS AMERICAS	93117152	PROVOL	USD	0	2,347,683	0
OTHER CONVERTS AMERICAS	93117152	PROVOL	USD	0	-24,372	0
OTHER CONVERTS AMERICAS	93117154	FACILWASH	USD	0	138,785	0
OTHER CONVERTS AMERICAS	93117154	FACILWASH	USD	0	13,441	0
OTHER CONVERTS AMERICAS	93117217	FINANCIALS	USD	0	234,479	0
OTHER CONVERTS AMERICAS	93117217	FINANCIALS	USD	0	14,079	0
OTHER CONVERTS AMERICAS	93117218	HEALTHCARE	USD	0	7,727	0
OTHER CONVERTS AMERICAS	93117220	TECHNOLOGY	USD	0	512,342	0
OTHER CONVERTS AMERICAS	93117220	TECHNOLOGY	USD	0	260,104	0
OTHER CONVERTS AMERICAS	93117221	TELECOM	USD	0	742,873	0
OTHER CONVERTS AMERICAS	93117221	TELECOM	USD	0	191,997	0
OTHER CONVERTS AMERICAS	93117505	INDUSTRIALS	USD	0	-365,385	0
OTHER CONVERTS AMERICAS	93117505	INDUSTRIALS	USD	0	832,072	0
OTHER CONVERTS AMERICAS	93117706	HE5	USD	0	146,289	0
OTHER CONVERTS AMERICAS	93117706	HE5	USD	0	15,763	0
OTHER CONVERTS AMERICAS	93117707	OD2	USD	0	3,081	0
OTHER CONVERTS AMERICAS	93117707	OD2	USD	0	215	0
OTHER CONVERTS AMERICAS	93117709	EN5	USD	0	817,009	0
OTHER CONVERTS AMERICAS	93117709	EN5	USD	0	6,569	0
OTHER CONVERTS AMERICAS	93117710	HE6	USD	0	81,028	0
OTHER CONVERTS AMERICAS	93117710	HE6	USD	0	8,005	0
SECONDARY	93161039	RETAIL	USD	0	73,682	0
SHORT TERM	93161475	LEHMAN BROS	USD	0	410,594	0
SHORT TERM	93161476	LEHMAN BROS	USD	0	48,441	0
SHORT TERM	93161477	LEHMAN BROS	USD	0	24,244	0
SHORT TERM	93161479	LEHMAN BROTHERS	USD	0	224,871	0
SHORT TERM	93161501	LEHMAN BROTHERS INC	USD	0	2,570,500	0
STRUCTURED PRODUCTS	93117494	STAPLETON TRS ACCOUNT	USD	0	236,836	0
STRUCTURED PRODUCTS	93117722	MANASSAS PARK	USD	0	22,218	0
STRUCTURED PRODUCTS	93117756	SP HIGH YIELD CASH	USD	0	152,309	0
STRUCTURED PRODUCTS	93160465	CUSTOMER TOB ACCOUNT	USD	0	347,305	0
SHORT TERM	93160990	LEHMAN BROS	USD	0	50,771	0
GLOBAL TRADING STRAT-AMER	93114220	CAPITAL MARKETS STRUCTURE	USD	0	232,375	0
GLOBAL TRADING STRAT-AMER	93114225	YIELD ENHANCEMENT	USD	0	13,630	0
GLOBAL TRADING STRAT-AMER	93114240	HEDGE WARRANT TRD A/C	USD	0	2,086,427	0
GLOBAL TRADING STRAT-AMER	93114245	TAX INVESTMENT TRD A/C LONG	USD	0	452,461	0

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NEW YORK	93117306	LEHMAN BROTHERS INC	USD	0	-93	0
PIM SAN FRANCISCO	93117525	LEHMAN BROTHERS INC	USD	0	-138	0
PIM MIAMI	93117733	LEHMAN BROTHERS INC	USD	0	-1,423	0
DELTA ONE - NQUANTS	93113263	PARIS	USD	0	21	0
DELTA ONE - NQUANTS	93115848	OPTIONS 2	USD	0	-5	0
HG FLOW TRADING US	93117533	JASON QUINN	USD	0	1,931,731	0
PROGRAM TRADING AMERICAS	93116421	SMALL CAP INVENTORY (EQ21)	USD	0	116	0
HG HYBRID CAPITAL US	93111131	PRD STOCK TRADING	USD	0	296,485	0
HG HYBRID CAPITAL US	93111336	LEHMAN BROTHERS	USD	0	-77,468	0
HG HYBRID CAPITAL US	93113089	DP RETAIL-POPE	USD	0	45,208	0
HG HYBRID CAPITAL US	93115985	DRD BUGLIARI	USD	0	-4,982	0
HG HYBRID CAPITAL US	93116074	DAN CROWLEY	USD	0	320,881	0
HG HYBRID CAPITAL US	93117059	LAYNG YANKEE BANK	USD	0	-108,986	0
HG HYBRID CAPITAL US	93117534	ANDREW LAYNG	USD	0	35,640	0
HG HYBRID CAPITAL US	93117601	BUGLIARI CROWLEY POPE	USD	0	34,395	0
HG HYBRID CAPITAL US	93117627	POPE/FAIRES	USD	0	-6,052	0
HG HYBRID CAPITAL US	93117627	POPE/FAIRES	USD	0	-39,363	0
HG HYBRID CAPITAL US	93168171	LEHMAN BROTHERS INC	USD	0	973,573	0
HG FLOW TRADING US	93116037	AUTO JV	USD	0	9,652	0
HY DISTRESSED US	93111349	DISTRESSED FINANCIALS	USD	0	-29,642	0
HY DISTRESSED US	93113125	DISTRESSED UNALLOCATED	USD	0	351,084	0
HY DISTRESSED US	93115642	DISTRESSED RETAIL	USD	0	-14,437	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	22,715	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	301,927	0
HY DISTRESSED US	93115886	DISTRESSED LOANS ENERGY	USD	0	23,175	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-153,331	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-105,859	0
HY DISTRESSED US	93117001	DISTRESS LOANS JV	USD	0	229,587	0
HY DISTRESSED US	93117089	DISTRESS LOANS AUTOS	USD	0	-100,650	0
HY DISTRESSED US	93117247	JBTF JV	USD	0	-47,809	0
HY DISTRESSED US	93117335	JAMES FELTY MAIN BOOK- TMS	USD	0	450,370	0
HY DISTRESSED US	93117384	BEGGANS/LERNER JV TMS	USD	0	-40,459	0
HY DISTRESSED US	93117492	BEGGANS/GRAMINS/SCHE JV	USD	0	-312,121	0
HY DISTRESSED US	93117611	AIRLINEJB	USD	0	-1,933	0
HY DISTRESSED US	93117697	JFRAJV	USD	0	-25,740	0
HY DISTRESSED US	93117832	MCDONALD/GATWARD JV	USD	0	-81,345	0
HY DISTRESSED US	93117842	WORTHLESS ACCOUNT	USD	0	2,496	0
HY DISTRESSED US	93117859	JBPSJV	USD	0	-1,085	0
HY DISTRESSED US	93117897	FELTY PROP	USD	0	311,272	0
HY DISTRESSED US	93117957	FELTY/FRIEDMAN JV	USD	0	861,339	0
HY BONDS US	93113066	GAMING-DM	USD	0	-26,798	0
HY BONDS US	93113103	PUBLISHING	USD	0	-41,400	0
HY BONDS US	93113249	CABLE-DM	USD	0	-178,627	0
HY BONDS US	93113250	SATELLITE-DM	USD	0	343,061	0
HY BONDS US	93113274	TF WIRELESS	USD	0	521,131	0
HY BONDS US	93113275	TF INDUSTRIALS	USD	0	-505,214	0
HY BONDS US	93113298	TF AERO/DEFENSE	USD	0	874,963	0
HY BONDS US	93113299	TF AUTOS	USD	0	-105,854	0
HY BONDS US	93115672	MOGAVERO HEALTHCARE	USD	0	-55,017	0

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HY BONDS US	93115683	SOBEL TECH	USD	0	1,048,875	0
HY BONDS US	93115687	MICHAEL SOBEL TELECOM	USD	0	331,589	0
HY BONDS US	93115688	TIM FISCHER OIL & GAS	USD	0	-721,696	0
HY BONDS US	93115814	TOWERS TF	USD	0	58,311	0
HY BONDS US	93115833	MICHAEL SOBEL PAPER	USD	0	-25,610	0
HY BONDS US	93116050	FISCHER PROP	USD	0	-239,701	0
HY BONDS US	93117243	SOBEL BEGGANS JV	USD	0	79,015	0
HY BONDS US	93117255	XOGAMING	USD	0	25,264	0
HY BONDS US	93117256	XOMEDIA	USD	0	112,191	0
HY BONDS US	93117258	XOHEALTH	USD	0	110,147	0
HY BONDS US	93117273	CONSDL	USD	0	-154,285	0
HY BONDS US	93117274	RETAIL DL	USD	0	511,500	0
HY BONDS US	93117275	LERNER CORTESE-RETAIL/LODGI	USD	0	1,396,879	0
HY BONDS US	93117276	FOODDL	USD	0	705,766	0
HY BONDS US	93117385	MOGAVERO/FELTY JV TMS	USD	0	96,346	0
HY BONDS US	93117385	MOGAVERO/FELTY JV TMS	USD	0	556,154	0
HY BONDS US	93117644	LERNER BUILDER	USD	0	98,965	0
HY BONDS US	93117878	DF HEALTHCARE	USD	0	-64,677	0
HY BONDS US	93117879	DF BROADCASTING	USD	0	45,373	0
HY BONDS US	93117881	DF GAMING	USD	0	-50,153	0
HY BONDS US	93117882	DF THEATER	USD	0	84,616	0
HY BONDS US	93117916	ENVIRON-BW	USD	0	27,875	0
HY BONDS US	93117917	LODGING BW	USD	0	49,042	0
HY BONDS US	93117937	PACKAGINGDF	USD	0	-49,434	0
HY BONDS US	93117952	FISCHER GRAMINS JV	USD	0	-100,650	0
HY BONDS US	93117998	HY UTILITIES	USD	0	-10,879	0
HY BONDS US	93168163	RETAIL BROADCASTING	USD	0	-18,661	0
HY BONDS SYND US	93102222	HOME DEPOT	USD	0	25,574,990	0
HY BONDS SYND US	93102224	PILGRIM'S PRIDE DUAL TRANCHE	USD	0	13,210	0
HY BONDS SYND US	93102240	USIS	USD	0	345,498	0
HG FLOW TRADING US	93111143	LEHMAN BROTHERS INC	USD	0	98,891	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	1,113,977	0
HG FLOW TRADING US	93111367	LEHMAN BROTHERS INC	USD	0	1,072	0
HG FLOW TRADING US	93116393	HG BABY BOND MISC	USD	0	85	0
HG FLOW TRADING US	93117147	PETER RAGOSA	USD	0	133,650	0
HG FLOW TRADING US	93117254	YONI GORELOV	USD	0	1,275,853	0
HG FLOW TRADING US	93117303	ROBINSON	USD	0	52,492	0
HG FLOW TRADING US	93117338	WILLIAM FENWICK	USD	0	2,202,593	0
HG FLOW TRADING US	93117490	DAVID SWIRNOW	USD	0	6,439	0
HG FLOW TRADING US	93117567	JOEL KENT AND BILL FENWICK(JV)	USD	0	-1,834	0
HG FLOW TRADING US	93117628	SWIRNOW - HEALTH	USD	0	221,959	0
HG FLOW TRADING US	93117642	JASON QUINN/ JOHN CORTESE JV	USD	0	26,014	0
HG FLOW TRADING US	93117941	MK TMS	USD	0	-167,858	0
HG FLOW TRADING US	93168121	LEHMAN BROTHERS	USD	0	-329,665	0
HG HYBRID CAPITAL SYND US	93102632	GECC 60YR	USD	0	1,331,968	0
HG LATIN MARKETS	93117296	MAGGIE ARCHIBOLD CORP	USD	0	118,875	0
HG LATIN MARKETS	93117296	MAGGIE ARCHIBOLD CORP	USD	0	70	0
HG LATIN MARKETS	93117296	MAGGIE ARCHIBOLD CORP	USD	0	-50	0
HG LATIN MARKETS	93117993	MARCHIBOLD LATAM	USD	0	132,449	0

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HG LATIN MARKETS	93117993	MARCHIBOLD LATAM	USD	0	-514	0
M/B CORPORATES	93111326	CORPORATE INVENTORY TRANS	USD	0	1,181,636	0
MUNIS DERIVATIVES	93111996	SPECIAL FINANCING SWAP HEDGE	USD	0	68,892	0
MUNIS DERIVATIVES	93111996	SPECIAL FINANCING SWAP HEDGE	USD	0	12,023	0
MUNIS DERIVATIVES	93111999	SPECIAL FINANCING SWAP HEDGE	USD	0	225,828	0
MUNIS DERIVATIVES	93117554	DERIV TOB 2	USD	0	710,563	0
EXCHANGE TRADED FUNDS	93111627	RUSSELL 2000 VALUE	USD	0	16	0
EXCHANGE TRADED FUNDS	93111628	RUSSELL 2000 GROWTH	USD	0	-11	0
EXCHANGE TRADED FUNDS	93111644	RUSSELL 3000	USD	0	-5	0
EXCHANGE TRADED FUNDS	93111664	I SHARES S&P SMALLCAP 600	USD	0	53	0
EXCHANGE TRADED FUNDS	93120020	VIPER TOTAL MKT	USD	0	5	0
HG ESOTERIC US	93117263	HG ESOTERIC TRADING	USD	0	1,163,178	0
HG ESOTERIC US	93117300	GREGOREK / WEAVER JV	USD	0	226,273	0
HG ESOTERIC US	93117724	GREGOREK/LU JV	USD	0	168,569	0
HG FLOW TRADING SYND US	93102555	$500MM GENWORTH GLB FD 5YR FRN	USD	0	-7,392	0
HG FLOW TRADING SYND US	93102573	$750MM GENERAL ELEC CAP CRP 7Y	USD	0	27,895	0
HG ESOTERIC US	93117267	ESOTERIC EMG CORPS	USD	0	2,513,194	0
HG FIRM RELATIONSHIP LOANS	93114453	FRLS-CORPORATES HEDGE	USD	0	-938,863	0
HG FIRM RELATIONSHIP LOANS	93115477	SONOCO-CORP HEDGE	USD	0	-215,325	0
HG FIRM RELATIONSHIP LOANS	93115918	BANK LOAN HEDGE 2	USD	0	-174,488	0
PROPRIETARY	93161449	CUSHION	USD	0	240,350	0
PROPRIETARY	93161450	HOUSING LONG GENERIC	USD	0	1,384,759	0
PROPRIETARY	93161373	SHORT (<10Y)	USD	0	117,766	0
PROPRIETARY	93160364	LONG BONDS (20Y+)	USD	0	1,025,856	0
PROPRIETARY	93160282	LEGACY LONGS	USD	0	5,155	0
PROPRIETARY	93161888	LEGACY-SHORTS	USD	0	-131	0
HG FLOW TRADING US	93117586	KEVIN VAN DAM	USD	0	25,289	0
M/B EMG AMERICA	93117831	SHORTS/DEFICITS	USD	0	13,551	0
M/B EMG AMERICA	93117831	SHORTS/DEFICITS	USD	0	8,662	0
CDO LIQUID ARB US	93117240	SCT RELVAL TMS	USD	0	1,216,797	0
HY PROP ENERGY US	93114700	LEHMAN ENERGY FUND	USD	0	548,109	0
HY BONDS US	93116044	HY TRAINS TRADING BOOK	USD	0	93,662	0
HG HYBRID CAPITAL US	93116083	DAN CROWLEY-AIRLINES	USD	0	-42,993	0
EQUITY STRATEGY LONG SHORT	93117639	MARK MAY MMI	USD	0	356,276	0
EQUITY STRATEGY LONG SHORT	93117639	MARK MAY MMI	USD	0	466,682	0
PROGRAMS BLIND RISK	93115577	PROGRAM AGENCY TB8	USD	0	100	0
HY DERIVATIVES US	93117279	HYTECH BONDS	USD	0	-116,116	0
HY DERIVATIVES US	93117280	HYCHEM BONDS	USD	0	-99,471	0
HY DERIVATIVES US	93117355	HYPAPERBOND	USD	0	2,145	0
HY DERIVATIVES US	93117624	HYCDS	USD	0	1,643,004	0
HY DERIVATIVES US	93117670	HY ALLOWAY CS	USD	0	208,725	0
PRINCIPAL STRATEGIES	93117304	PRINCIPAL STRATEGIES TMS	USD	0	17,820	0
PRINCIPAL STRATEGIES	93117304	PRINCIPAL STRATEGIES TMS	USD	0	1,952,701	0
PRINCIPAL STRATEGIES	93118009	GPS PUBLIC PE	USD	0	-35,200	0
CAPITAL STRUCTURE ARB	93113091	CARB NY TMS	USD	0	75,972	0
CAPITAL STRUCTURE ARB	93113091	CARB NY TMS	USD	0	141,991	0
CAPITAL STRUCTURE ARB	93113091	CARB NY TMS	USD	0	18,266,895	0
CAPITAL STRUCTURE ARB	93113091	CARB NY TMS	USD	0	1,001,000	0
CAPITAL STRUCTURE ARB	93117910	LIPSKY TMS	USD	0	19,186	0

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CAPITAL STRUCTURE ARB	93118001	BASS LONG SHORT	USD	0	-35,152	0
PRINCIPAL FIN-BROWNBACK	93111399	RUSS BROWNBACK	USD	0	1,357,841	0
PHELPS-CREDIT	93117312	PHELPS BASIS TMS	USD	0	1,457,567	0
PHELPS-CREDIT	93117316	PHELPS VALUE TMS	USD	0	290,444	0
PHELPS-CREDIT	93118011	CURVE JV	USD	0	-89,038	0
HG FLOW TRADING US	93115594	SCT-INDUSTRIAL 4	USD	0	372,893	0
HY DERIVATIVES US	93115993	DOW JONES CDX	USD	0	-158,098	0
GPS LOAN PORTFOLIO	93117960	DURNEY-BONDS	USD	0	417,445	0
SECONDARY HIGH YIELD	93117506	MUNI HY JT VENTURE	USD	0	1,426,216	0
SECONDARY HIGH YIELD	93117588	HY HSG	USD	0	4,223,124	0
SECONDARY HIGH YIELD	93117700	HIGH YIELD 2	USD	0	499,549	0
SECONDARY HIGH YIELD	93117875	TAXABLE MUNI II	USD	0	436,843	0
SECONDARY HIGH YIELD	93117875	TAXABLE MUNI II	USD	0	6,859,125	0
SECONDARY HIGH YIELD	93160250	TAXABLE-MUNI	USD	0	4,117,386	0
SECONDARY HIGH YIELD	93160365	HIGH YIELD 1	USD	0	743,012	0
DISTRESSED & LEV EQ	93117685	DALEV	USD	0	108,776	0
DISTRESSED & LEV EQ	93117685	DALEV	USD	0	378,668	0
DISTRESSED & LEV EQ	93117684	DALEV	USD	0	-756	0
INDEX ARB	93116495	LBI	USD	0	-37	0
SINGLE STOCK - STR	93115869	DPE BUY BACKS	USD	0	-440,115	0
SINGLE STOCK - STR	93115869	DPE BUY BACKS	USD	0	2,055	0
SINGLE STOCK - STR	93116001	XDS BUYBACK LBI	USD	0	7,612	0
CORRELATION - STR	93117862	N-USL	USD	0	-2,166	0
CORRELATION - STR	93117862	N-USL	USD	0	-1,819	0
CORRELATION - STR	93117863	N-USM	USD	0	-1,585	0
CORRELATION - STR	93117863	N-USM	USD	0	-30,362	0
CORRELATION - STR	93117864	N-USS	USD	0	1,347	0
OTHER	93117161	LEHMAN BROS	USD	0	-2,228	0
OTHER	93117161	LEHMAN BROS	USD	0	-6	0
FUND DERIVATIVES AMERICAS	95126120	N-FDV	USD	0	349	0
CONVERTS STRIPPING	95126147	L-XSP	USD	0	2,612	0
SINGLE STOCK EXOTICS	95121854	L-EX5LBSF	USD	0	6	0
CDO PE AMERICAS	95121908	PECDOII GL/LP	USD	0	2	0
GLOBAL TRADING STRAT-AMER	95121706	GTS PRIVATE/PIPE INV NON DTC	USD	0	58,960	0
GLOBAL TRADING STRAT-AMER	95121706	GTS PRIVATE/PIPE INV NON DTC	USD	0	507,102	0
GLOBAL TRADING STRAT-AMER	95121706	GTS PRIVATE/PIPE INV NON DTC	USD	0	853,875	0
GLOBAL TRADING STRAT-AMER	95123003	RISK ARB LONG DTC ELIGIBLE SEC	USD	0	166,643	0
GLOBAL TRADING STRAT-AMER	95123003	RISK ARB LONG DTC ELIGIBLE SEC	USD	0	492,278	0
STRUCTURED PRODUCTS	73410057	LB1 GROUP CO 299	USD	0	14,411,593	0
GLOBAL MEZZANINE AMERICAS	95121737	PRIVATE EQUITY G-MEZZ	USD	0	1,834,544	0
EQUITY STRATEGY LONG SHORT	95121757	MAY ZALTZMAN PIPE	USD	0	105,004	0
STRUCTURED PRODUCTS	73411004	RIBCO LLC 1% RIBS	USD	0	22,296	0
STRUCTURED PRODUCTS	73411005	RIBCO RANS	USD	0	8,539	0
STRUCTURED PRODUCTS	73411007	RIBCO LLC TOTAL RETURN	USD	0	2,427,076	0
STRUCTURED PRODUCTS	95120010	RIBCO-SHORT TERM DERIVATIVES	USD	0	87,166	0
STRUCTURED PRODUCTS	95120011	RIBCO-STRUCTURED CREDIT	USD	0	78,485	0
STRUCTURED PRODUCTS	95120012	RIBCO ST THOMAS	USD	0	112,175	0
STRUCTURED PRODUCTS	95120013	RIBCO CENTERPOINT	USD	0	391,123	0
STRUCTURED PRODUCTS	95120015	RIBCO STAPLETON PHASE II	USD	0	2,330,183	0

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STRUCTURED PRODUCTS	95120021	BELLARMINE RIBCO ACCOUNT	USD	0	9,624	0
STRUCTURED PRODUCTS	95121648	RIBCO TRS FOR CUSTOMERS	USD	0	117,127	0
STRUCTURED PRODUCTS	95121680	RIBCO-FOREST CITY TR	USD	0	31,687	0
STRUCTURED PRODUCTS	95121681	ASSET SWAP	USD	0	283,897	0
STRUCTURED PRODUCTS	95126190	RIBCO NAHTEF	USD	0	73,382	0
PROPRIETARY	73411000	CUSHION -RIBCO	USD	0	555,123	0
PROPRIETARY	73411001	HOUSING LONG GENERIC RIBCO	USD	0	5,330,478	0
PROPRIETARY	73411003	INTERMEDIATE RIBCO	USD	0	2,212,323	0
PROPRIETARY	73411009	YIELD-RIBCO	USD	0	362,354	0
PROPRIETARY	73414984	SHORT RIBCO	USD	0	189,700	0
PROPRIETARY	95120006	MACRO CREDIT -RIBCO	USD	0	1,266,325	0
MUNIS DERIVATIVES	95120016	GENERIC TRADING	USD	0	1,651,266	0
MUNIS DERIVATIVES	95121864	MUNI RIBCO RV LT	USD	0	337,649	0
MUNIS DERIVATIVES	95121879	MUNI IRL	USD	0	72,666	0
MUNIS DERIVATIVES	95121915	TAX EXEMPT RVSAVRS	USD	0	22,743	0
SECONDARY	95121733	JOINT TOB SEC RIBCO	USD	0	190,693	0
SECONDARY	95121746	VAN TOB CUST RIBCO	USD	0	117,375	0
SECONDARY HIGH YIELD	95121713	RIBCO HY	USD	0	132,803	0
SHORT TERM	95121726	RIBCO SAVRS TOB (SHORT TERM)	USD	0	99,479	0
SHORT TERM	95121880	RIBCO FLOTSAM	USD	0	146,462	0
STRUCTURED PRODUCTS	95120001	PROVIDENT RIBCO	USD	0	926,761	0
STRUCTURED PRODUCTS	95125000	TEAMAC TAXABLES	USD	0	2,701	0
STRUCTURED PRODUCTS	95125001	TEAMAC TAX EXEMPT	USD	0	192,844	0
STRUCTURED PRODUCTS	93117012	TRS FOR CUSTOMERS	USD	0	-10,185,731	0
STRUCTURED PRODUCTS	93160465	CUSTOMER TOB ACCOUNT	USD	0	-43,632,699	0
STRUCTURED PRODUCTS	93160465	CUSTOMER TOB ACCOUNT	USD	0	-162,569,886	0
STRUCTURED PRODUCTS	93160465	CUSTOMER TOB ACCOUNT	USD	0	-40,822,801	0
HG HYBRID CAPITAL US	93111336	LEHMAN BROTHERS	USD	0	-3,487,639	0
HG HYBRID CAPITAL US	93117059	LAYNG YANKEE BANK	USD	0	-2,019,969	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	-4,024,381	0
HG FLOW TRADING US	93117941	MK TMS	USD	0	-31,008,905	0
PROPRIETARY	93161450	HOUSING LONG GENERIC	USD	0	-43,466,594	0
PROPRIETARY	93160364	LONG BONDS (20Y+)	USD	0	-35,820,000	0
SECONDARY HIGH YIELD	93117588	HY HSG	USD	0	-15,608,274	0

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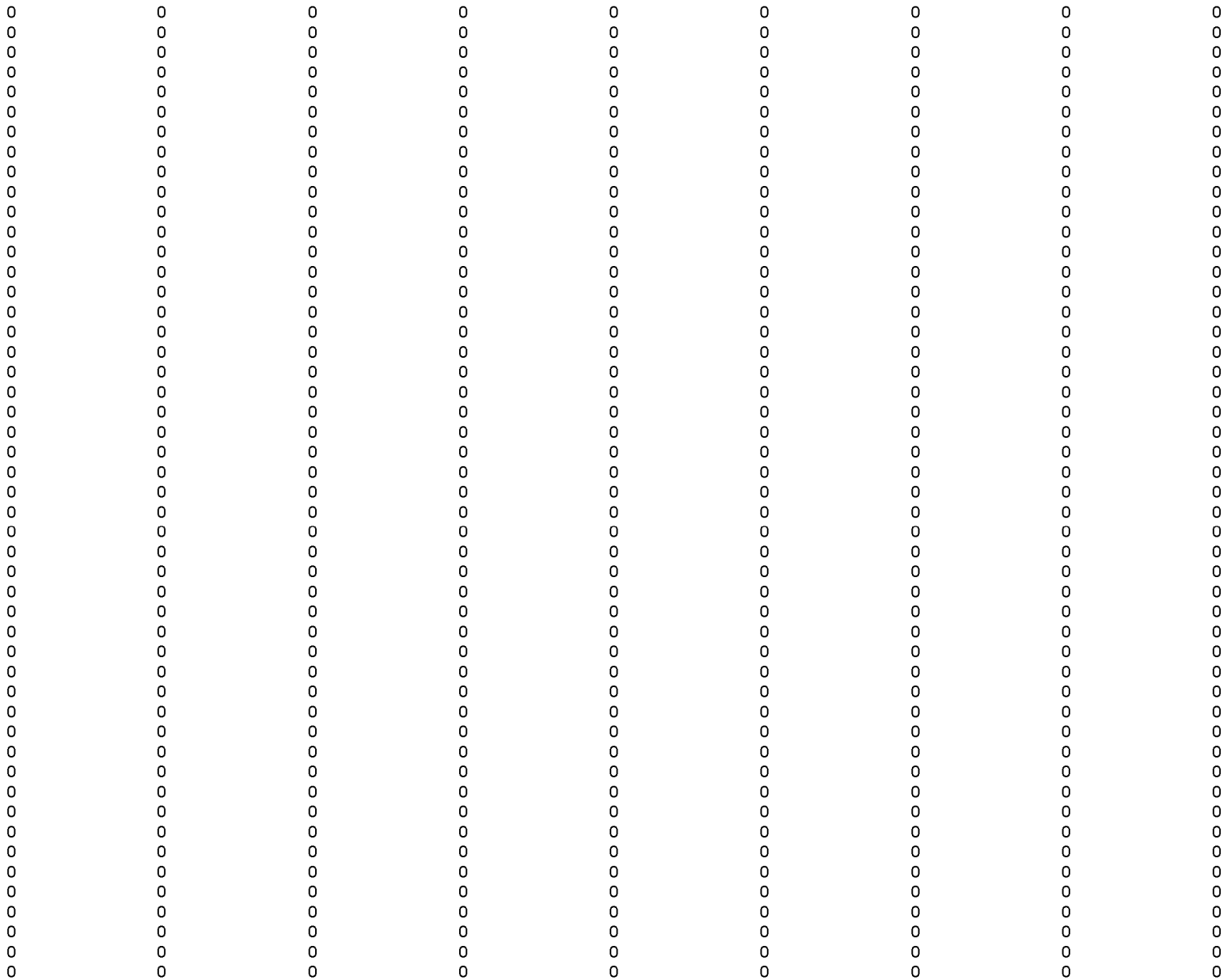
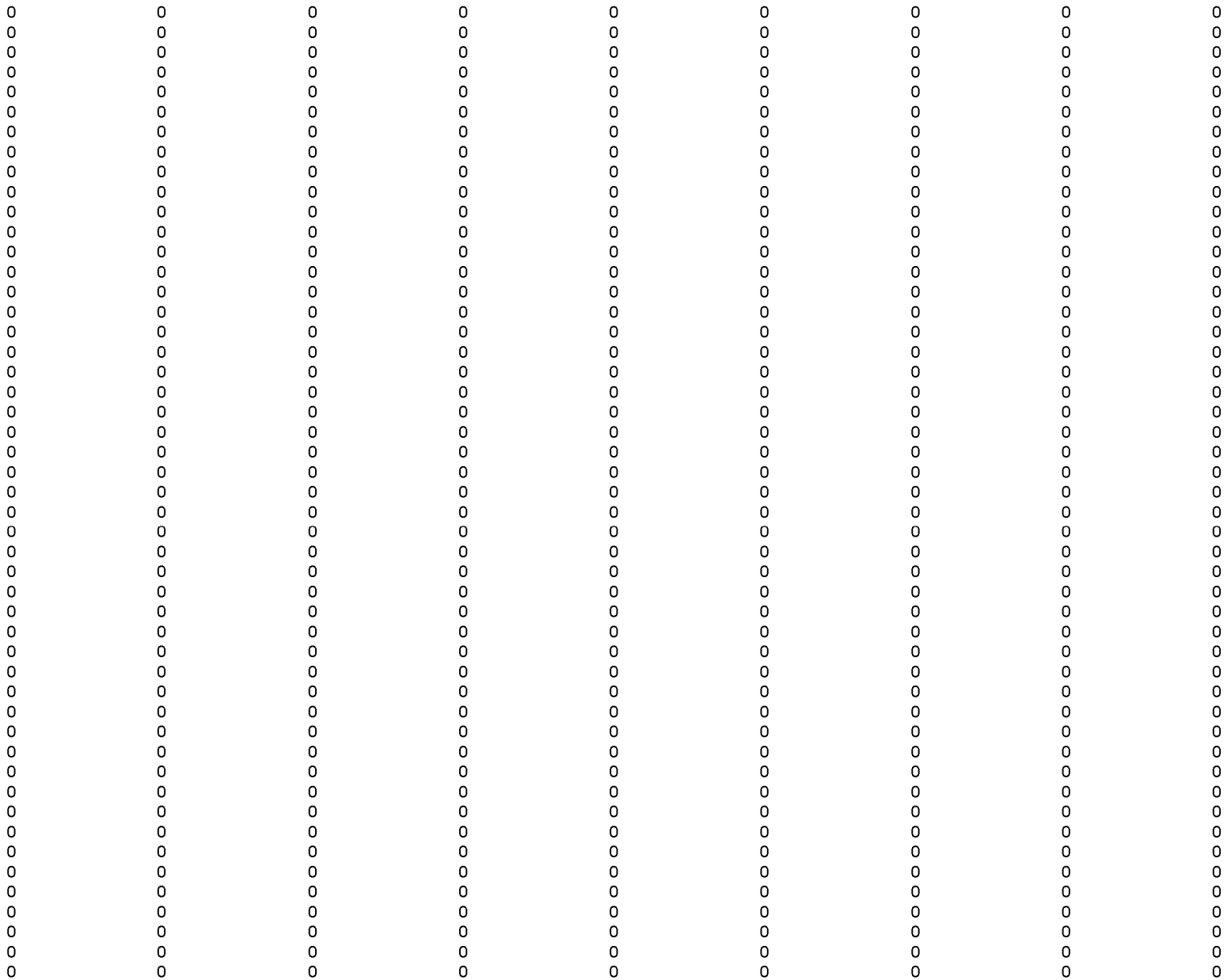
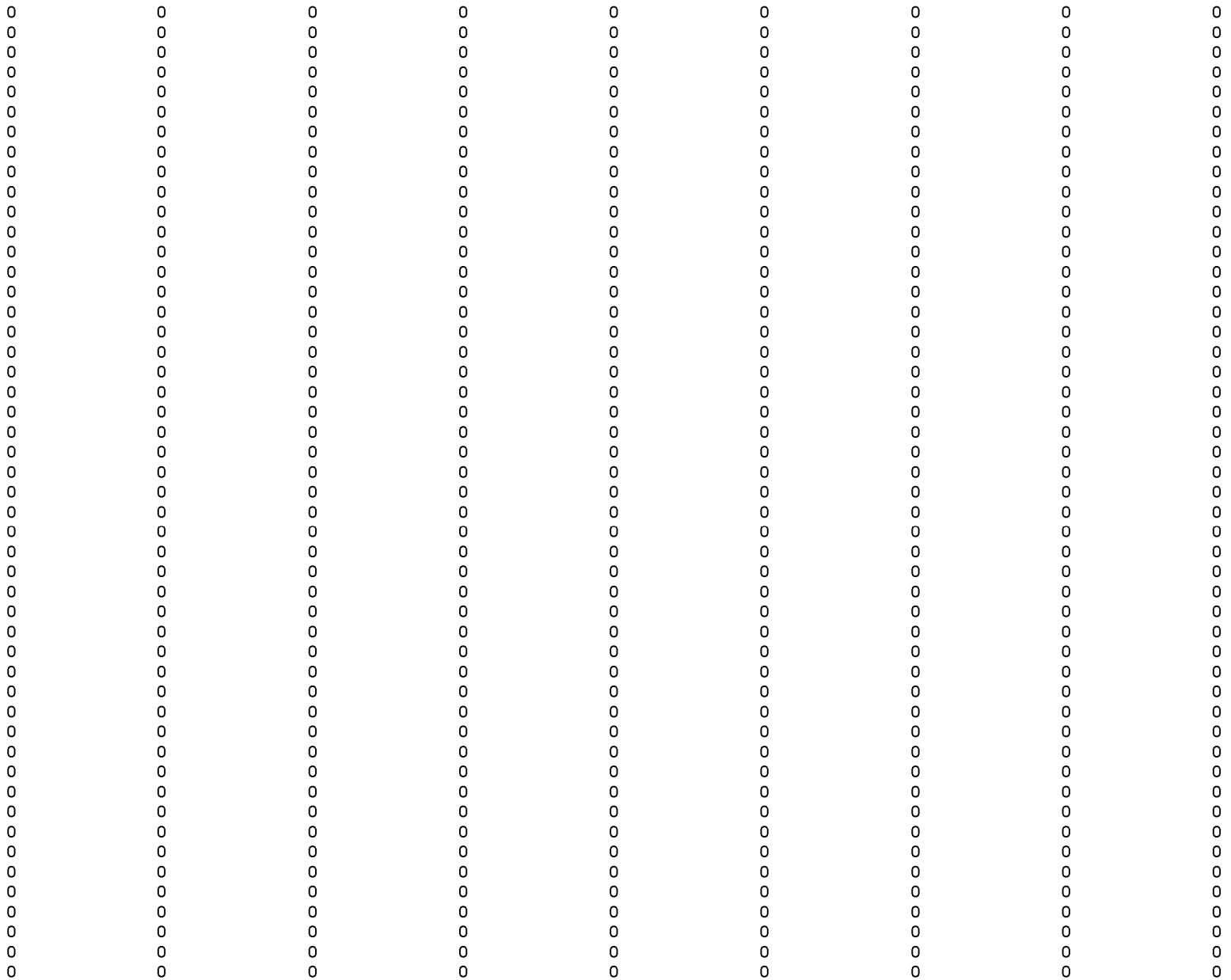
Net Reverse	Reverse Repo Allocation	Gilts Adjustment	Borrows	Cash Borrow Allocation	Lockup 15C3	FASB 140	Net Margin Debit	Seg Cash Balance
0	0	0	0	0	0	0	0	0



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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0	0	0	0	136,063	0	0	0	0
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0	0	0	0	19,209,315	0	0	0	0
0	0	0	0	8,044,917	0	0	0	0
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0	0	0	0	283,196,649	0	0	0	0
0	0	0	0	103,513,932	0	0	0	0
0	0	0	0	215,480,726	0	0	0	0
0	0	0	0	2,044,353	0	0	0	0
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0	0	0	0	6,009,872	0	0	0	0
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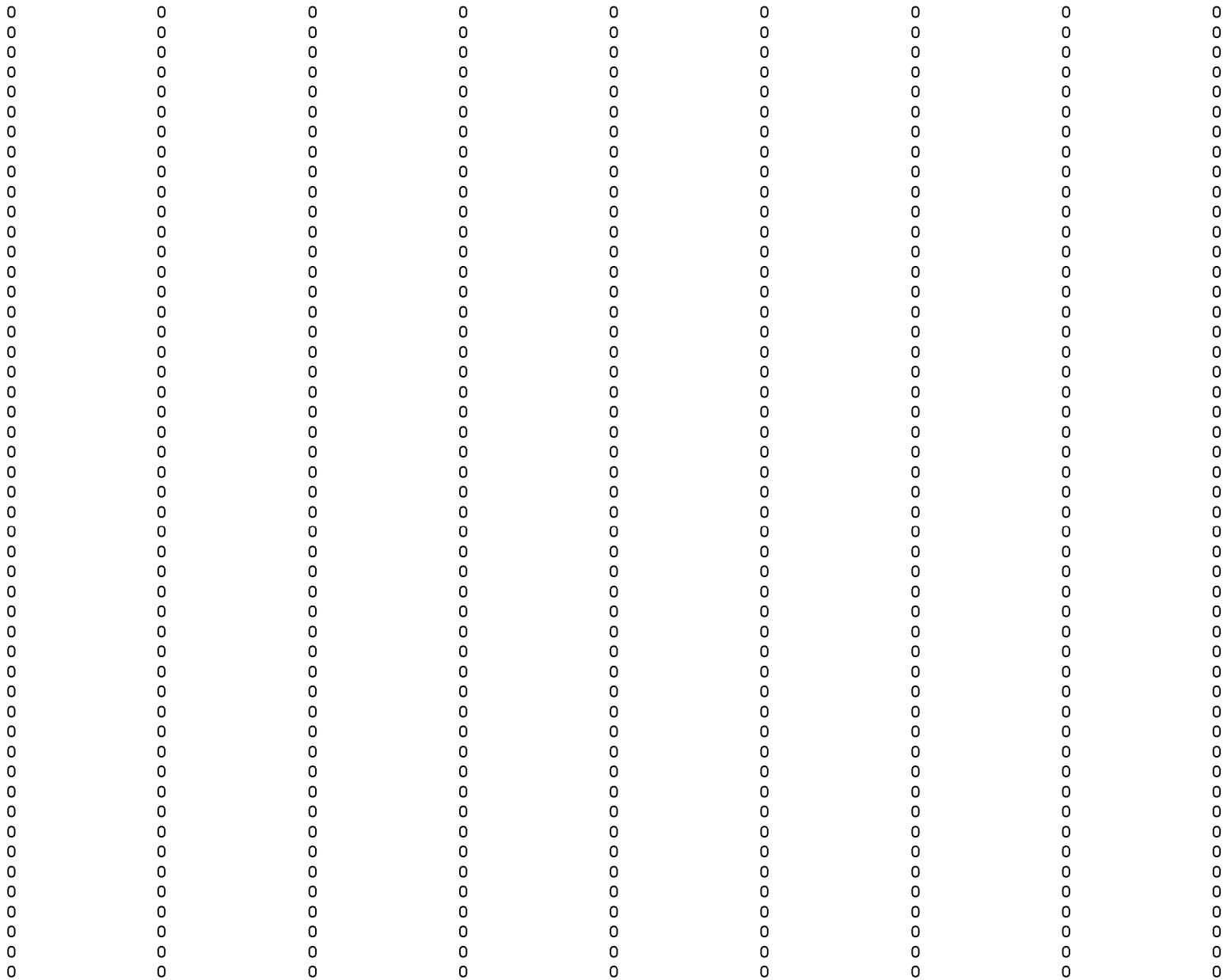
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



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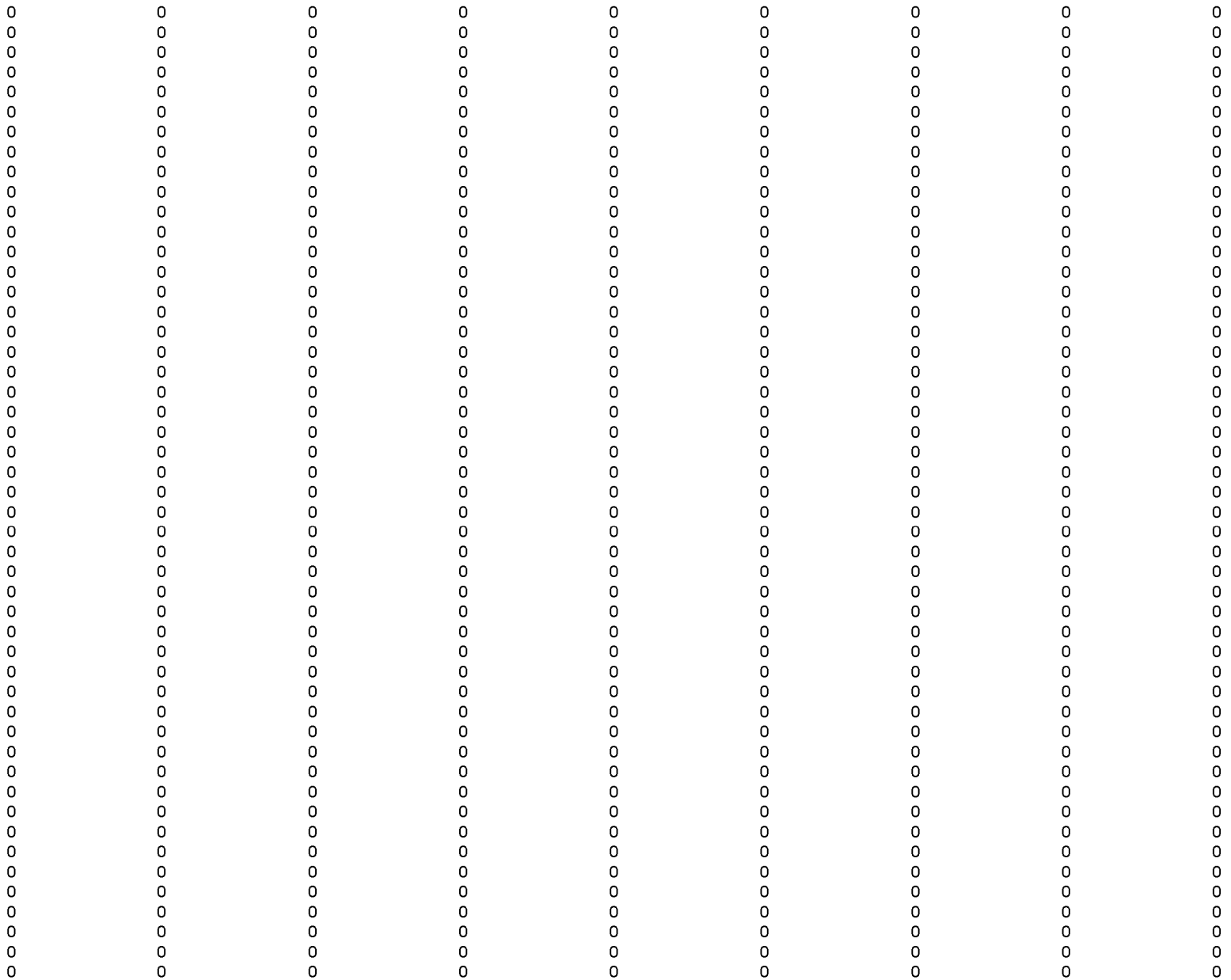

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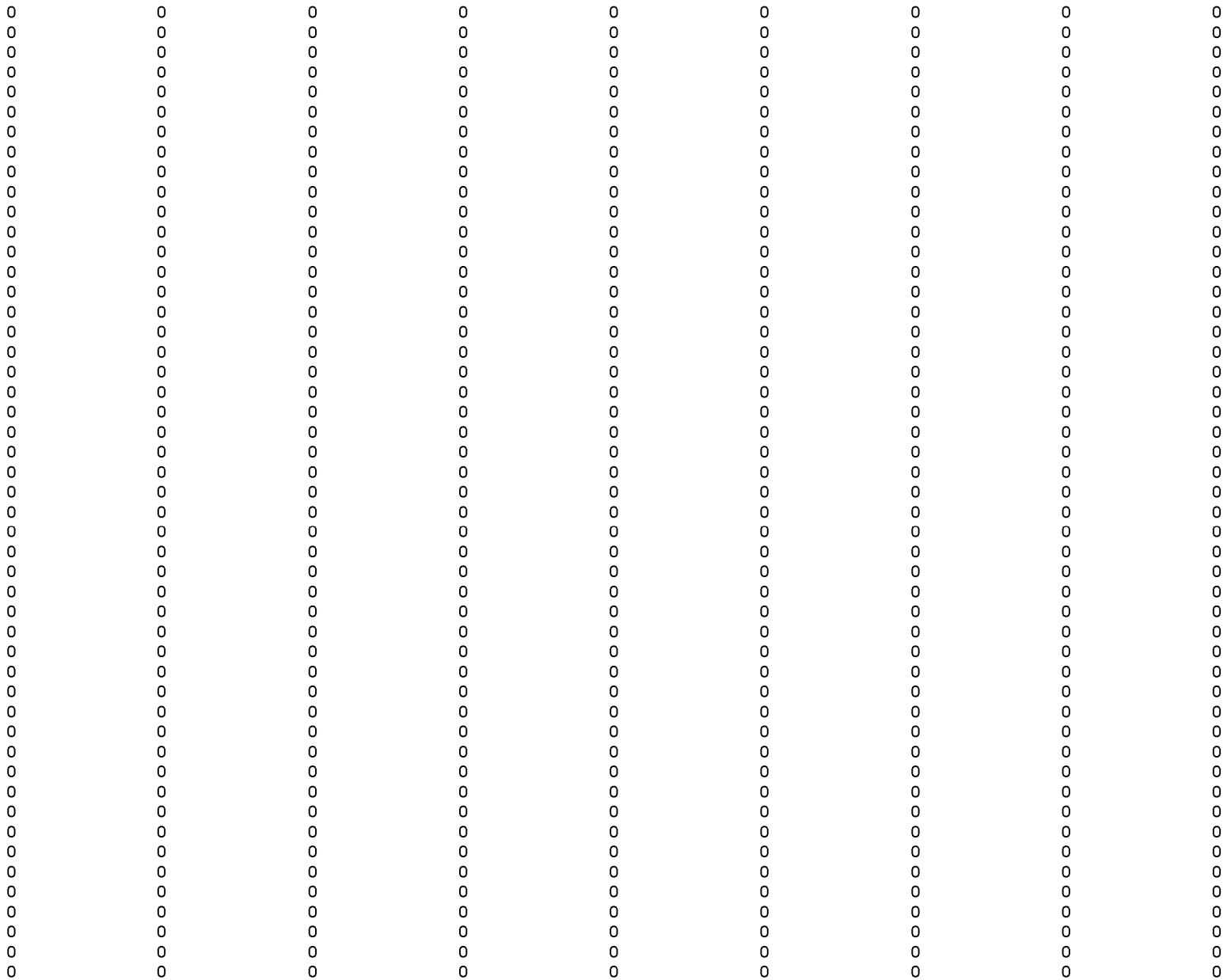

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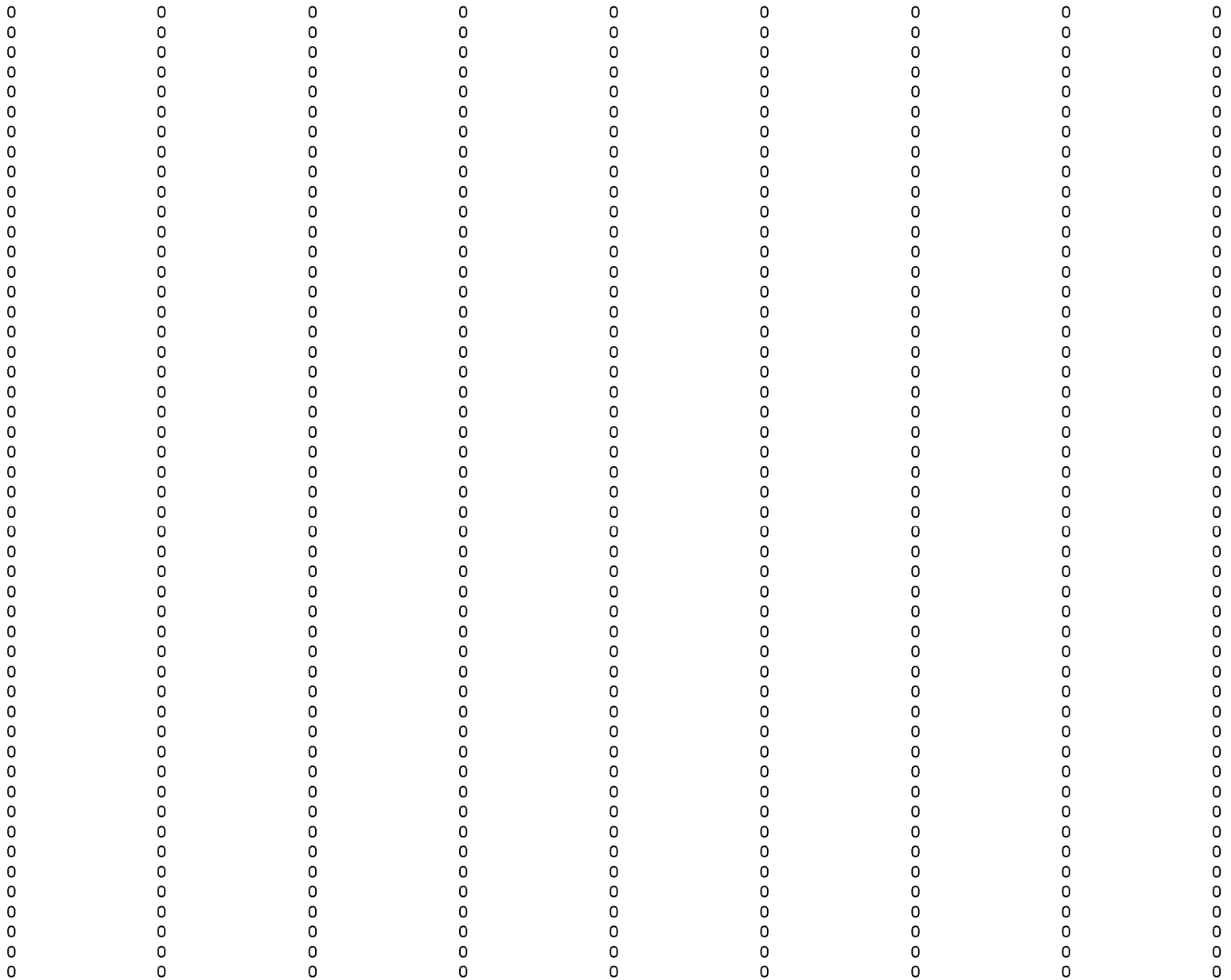

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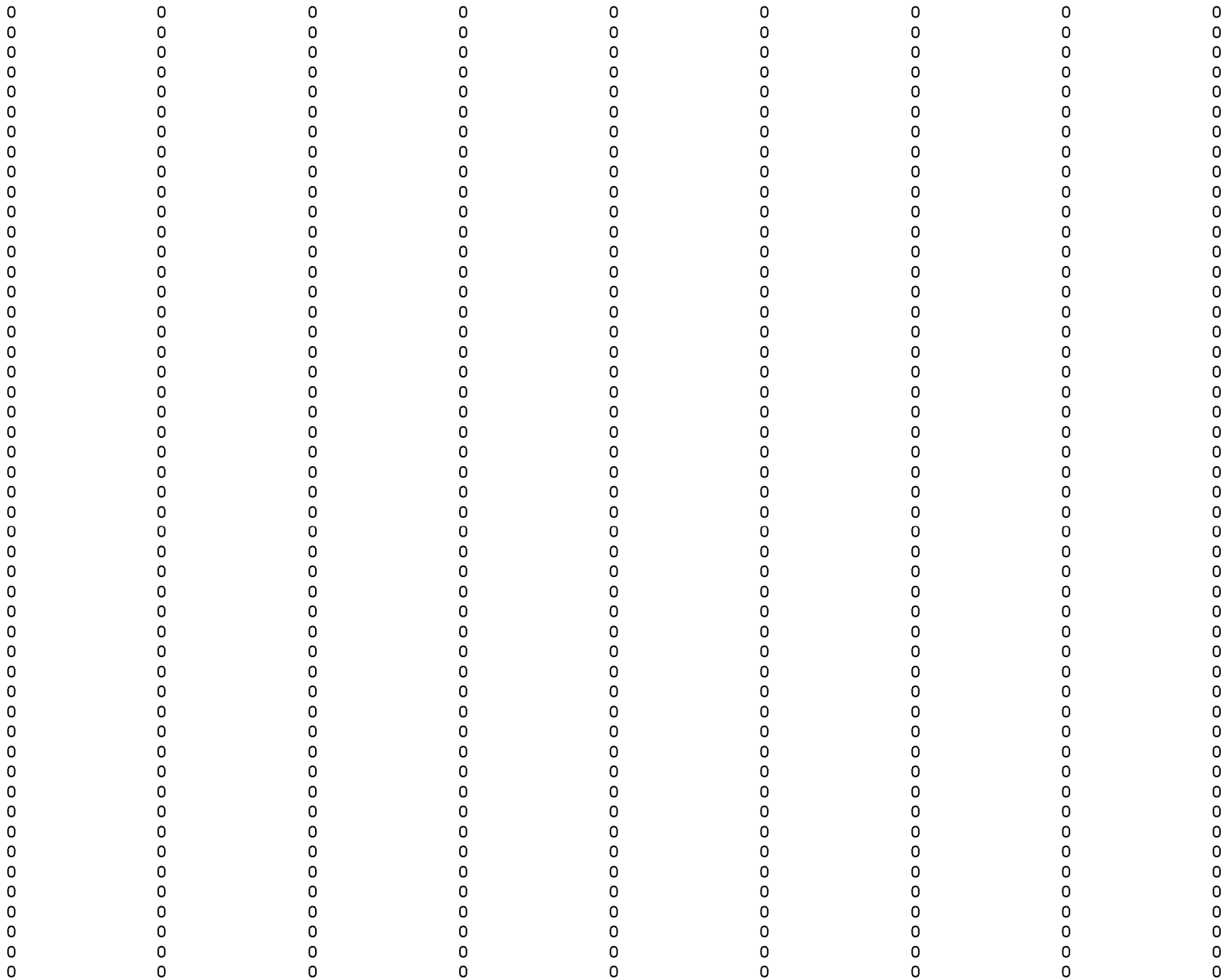

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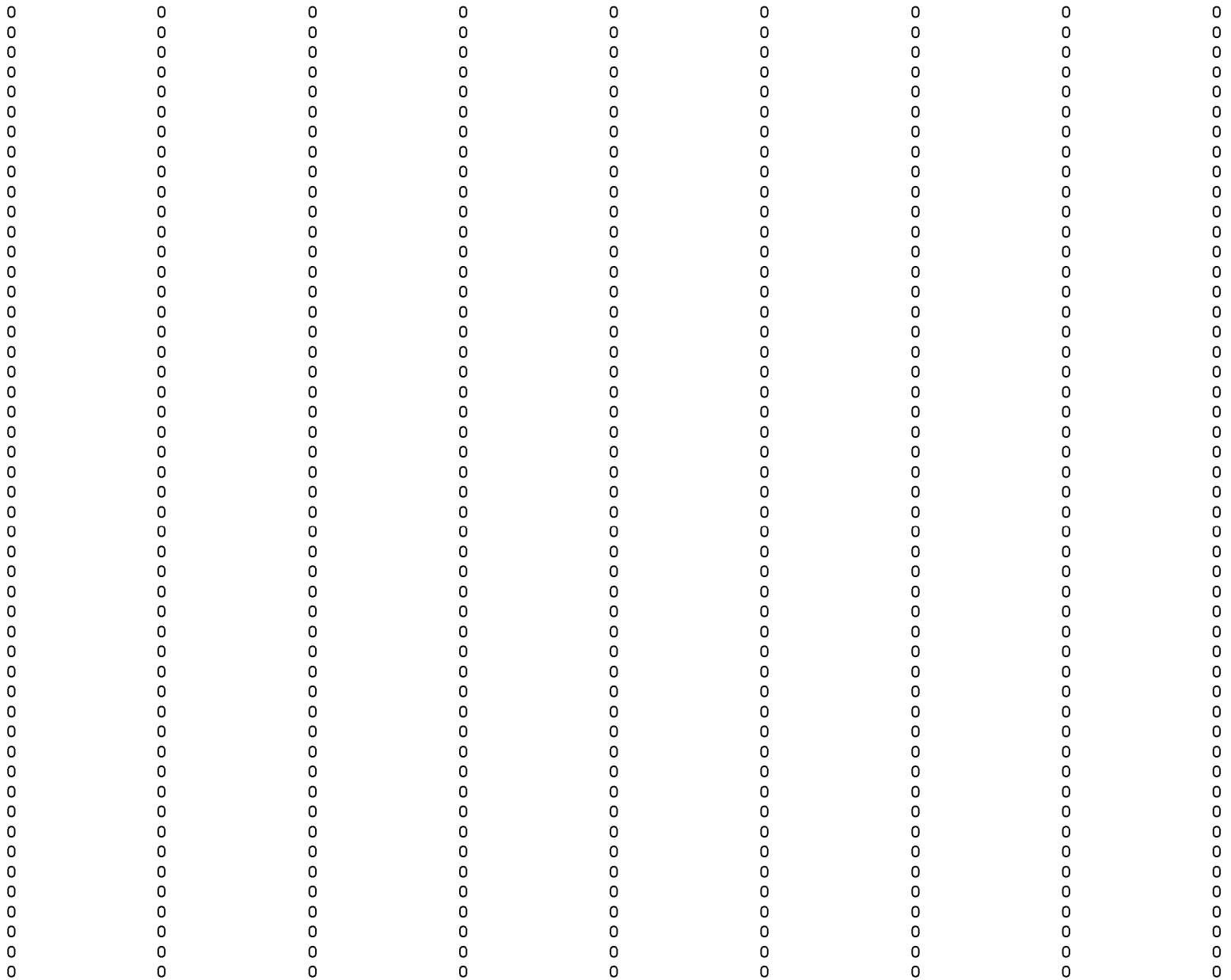

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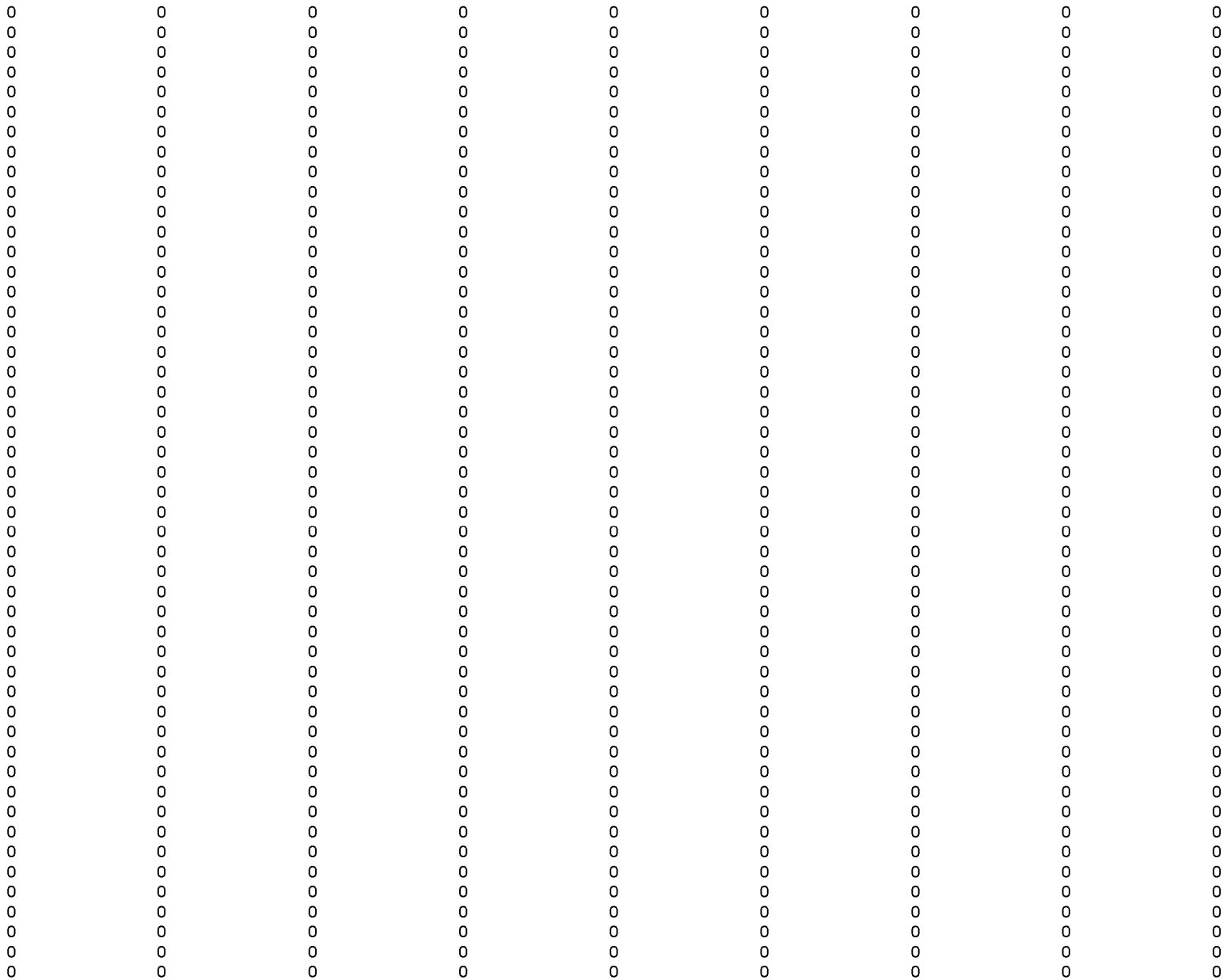

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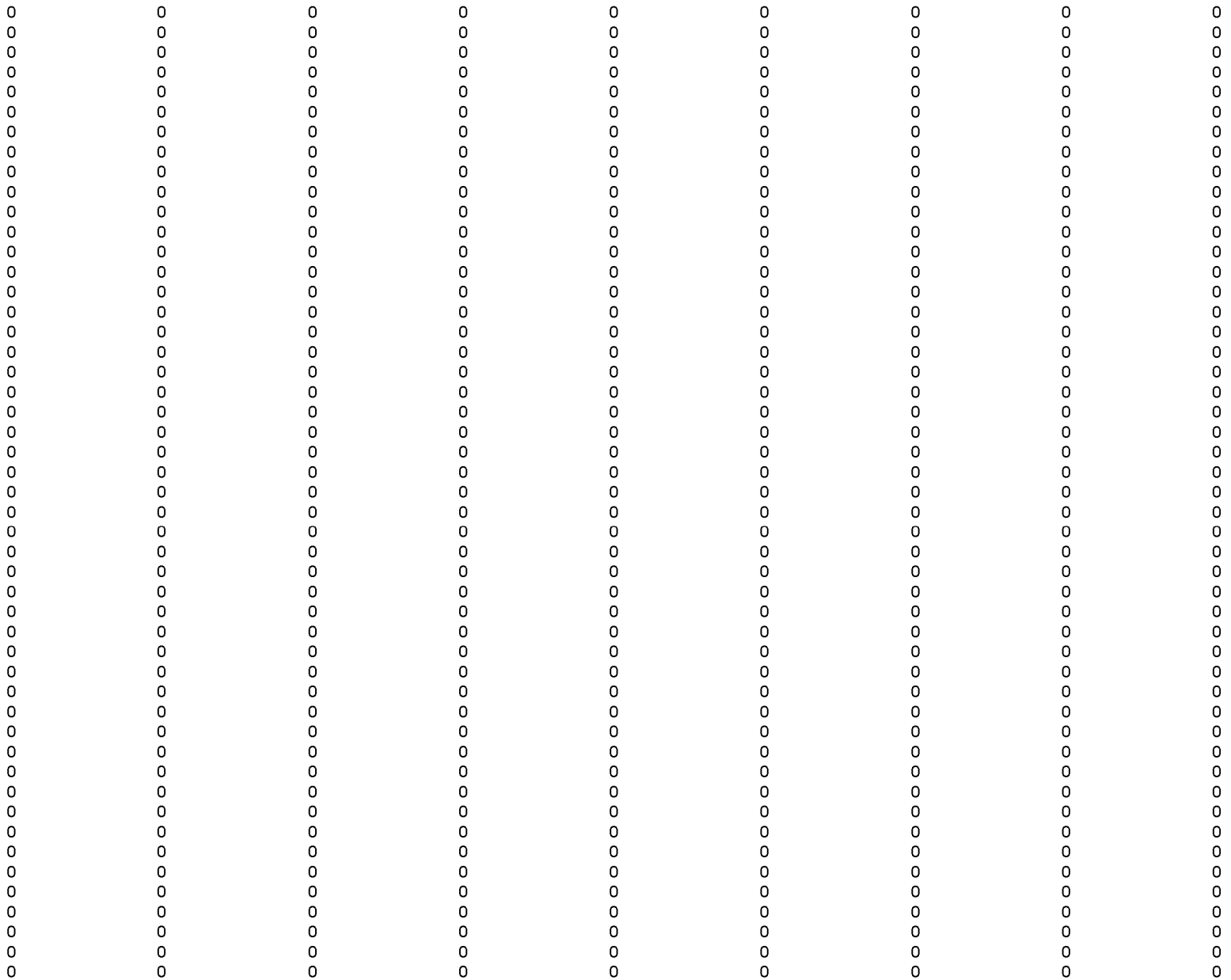

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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0	0	0	0	16,937	0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	109,392	0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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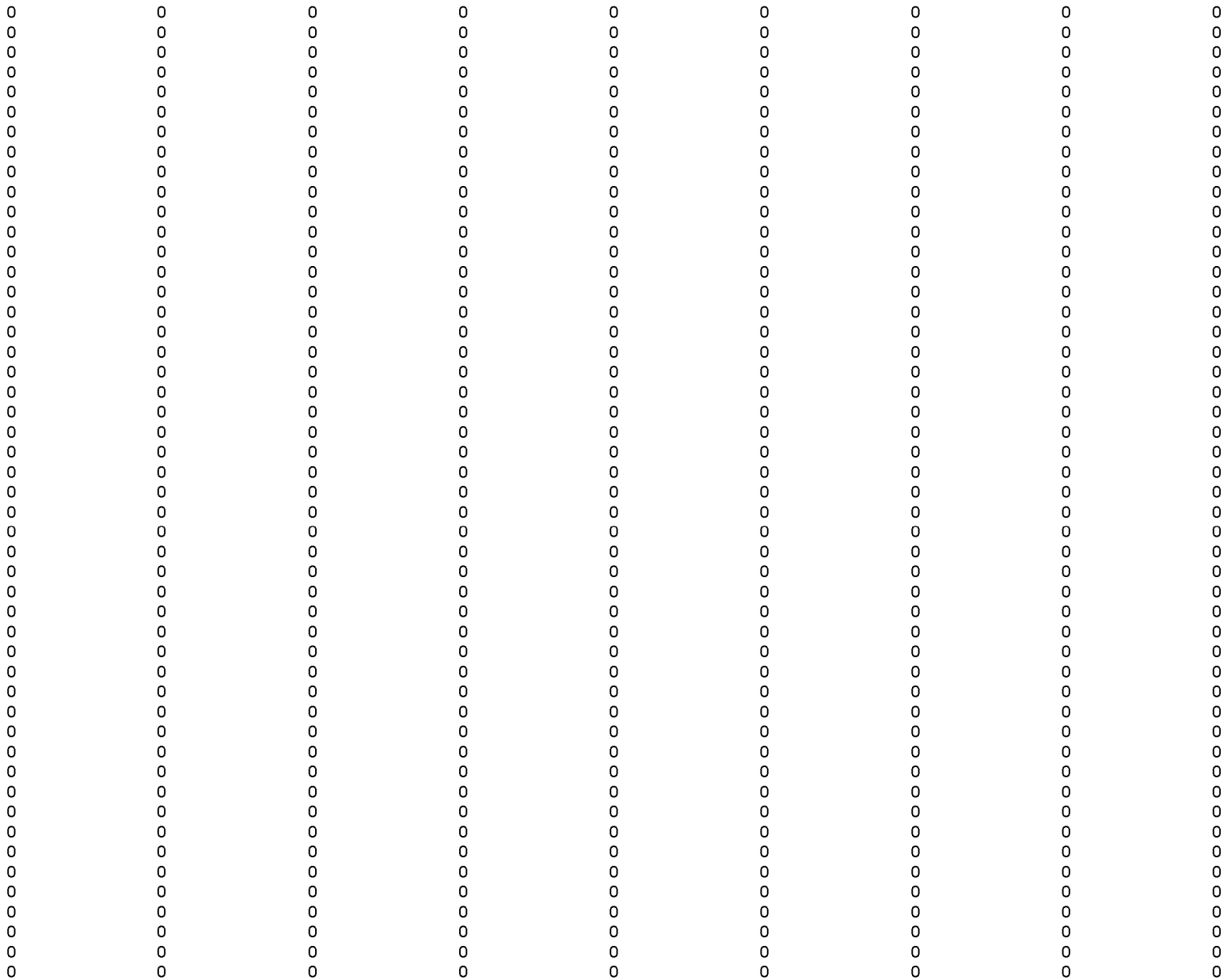

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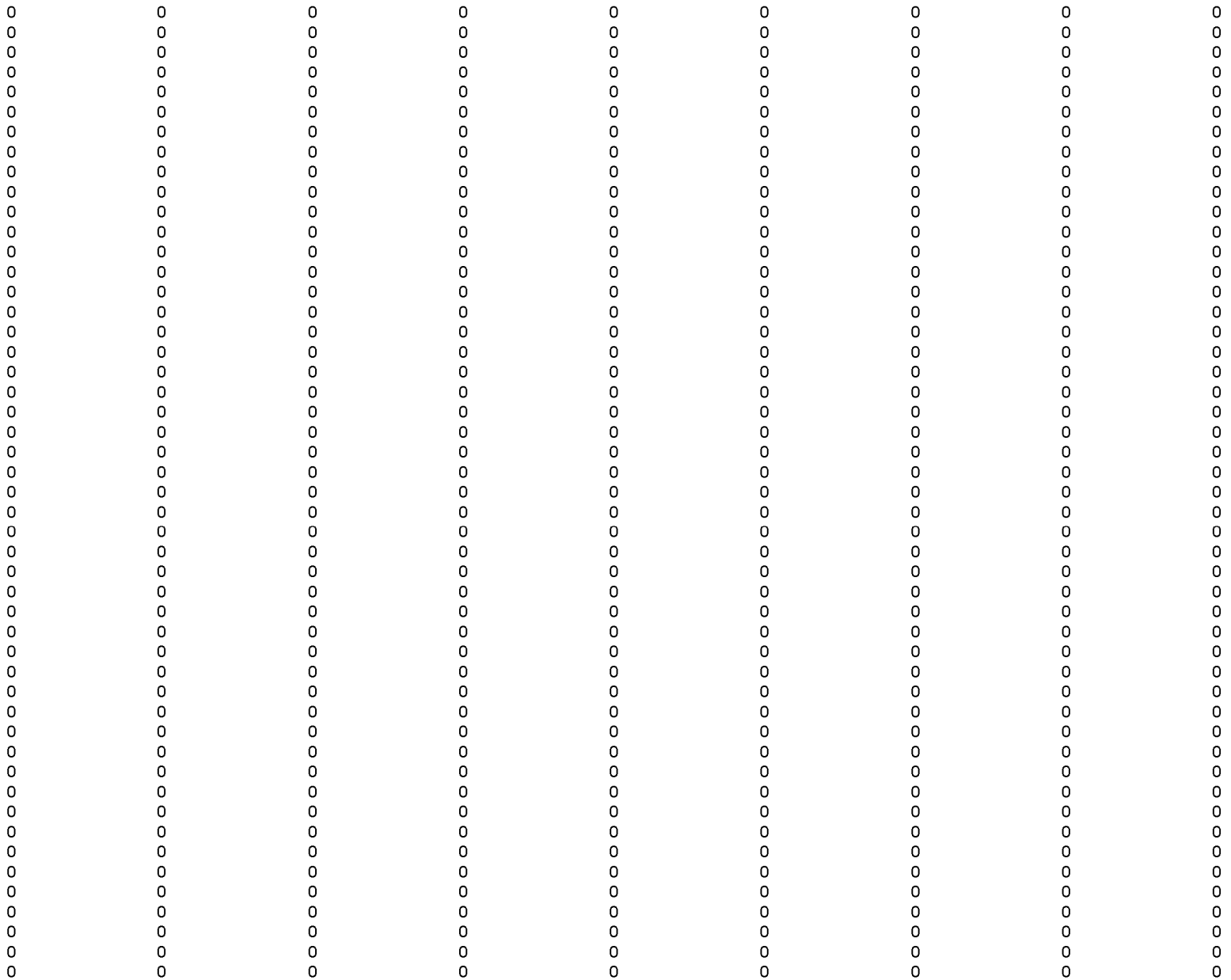

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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107,088	0	0	0	0	0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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35,859,749	0	0	0	0	0	0	0	0
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210,342	0	0	0	0	0	0	0	0
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4,427,620	0	0	0	0	0	0	0	0
29,044,066	0	0	0	0	0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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0	2,308,695,143	0	0	0	0	0	0	0
0	-52,306,707	0	0	52,306,707	0	0	0	0
0	-375	0	0	375	0	0	0	0
0	-16,780,238	0	0	16,780,238	0	0	0	0
-3,383,123,000	0	0	0	0	0	0	0	0

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-100,777,000	0	0	0	0	0	0	0	0
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3,383,123,000	0	0	0	0	0	0	0	0
100,777,000	0	0	0	0	0	0	0	0
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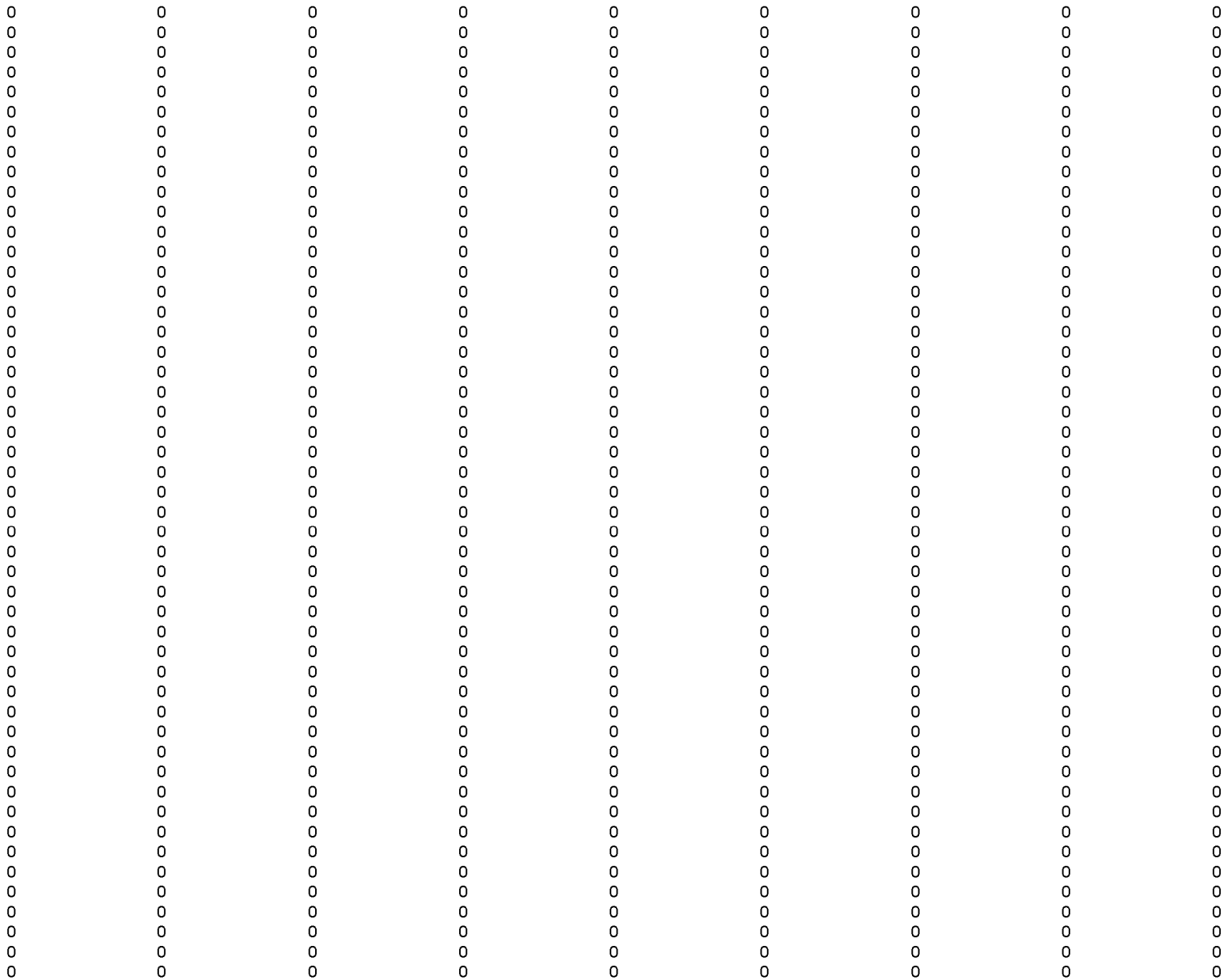

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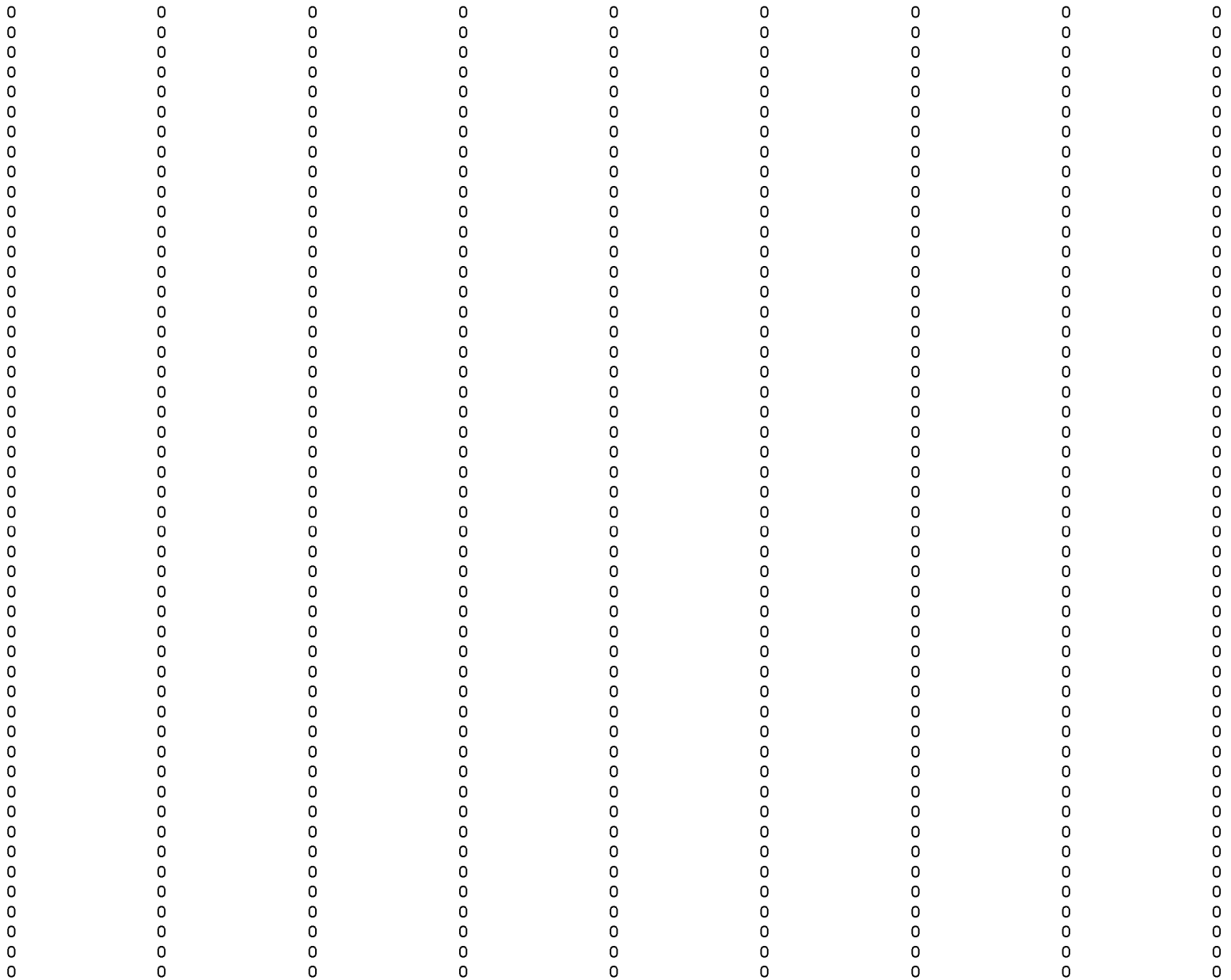

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0	3,502,247	0	0	0	0	0	0	0
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0	3,283,854	0	0	0	0	0	0	0
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0	1,922,072	0	0	0	0	0	0	0
0	2,260,339	0	0	0	0	0	0	0
0	4,036,429	0	0	0	0	0	0	0
0	2,219,611	0	0	0	0	0	0	0
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0	8,995,359	0	0	0	0	0	0	0
0	3,502,247	0	0	0	0	0	0	0
0	821,561	0	0	0	0	0	0	0
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0	3,283,854	0	0	0	0	0	0	0
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0	1,922,072	0	0	0	0	0	0	0
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0	4,036,429	0	0	0	0	0	0	0
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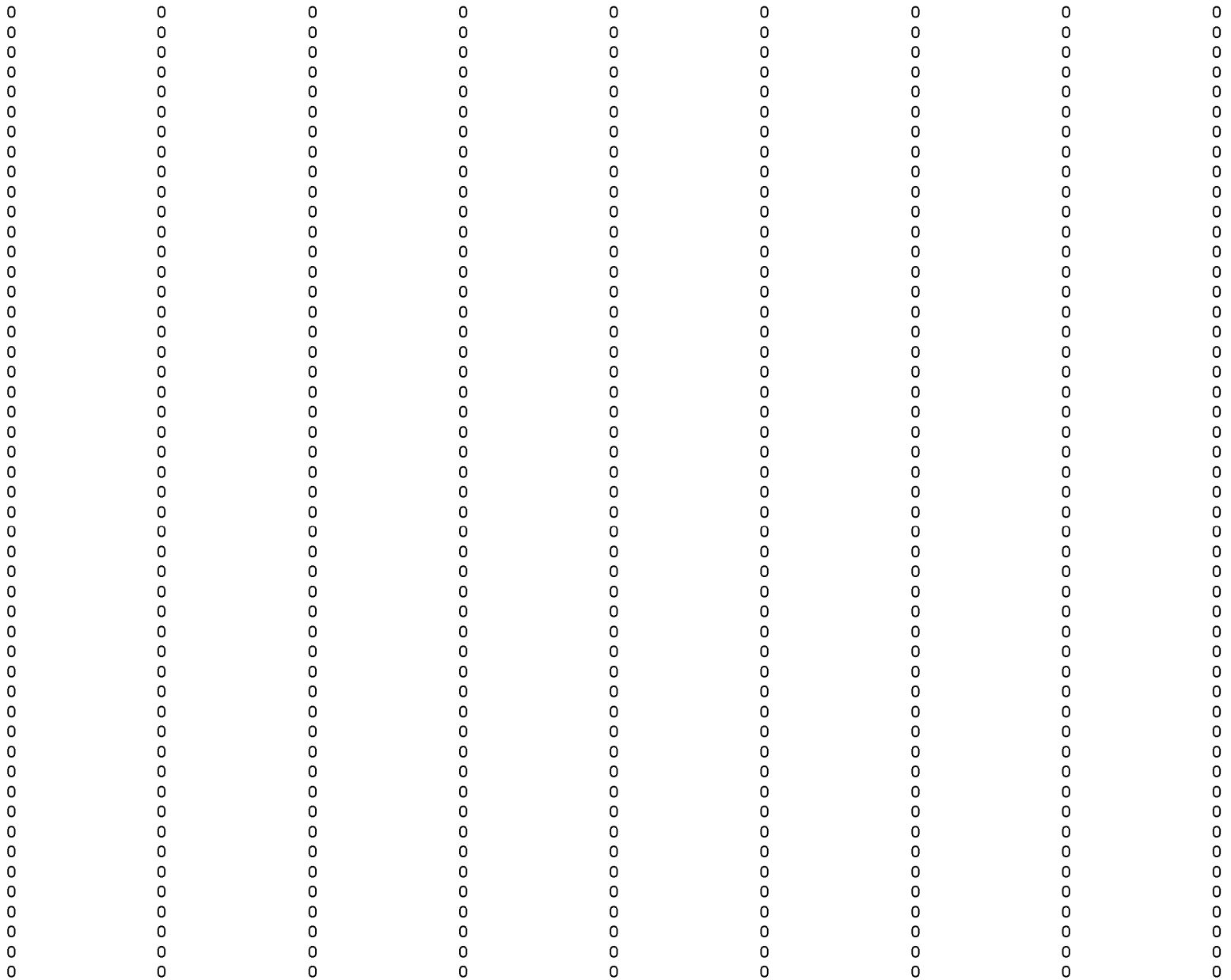

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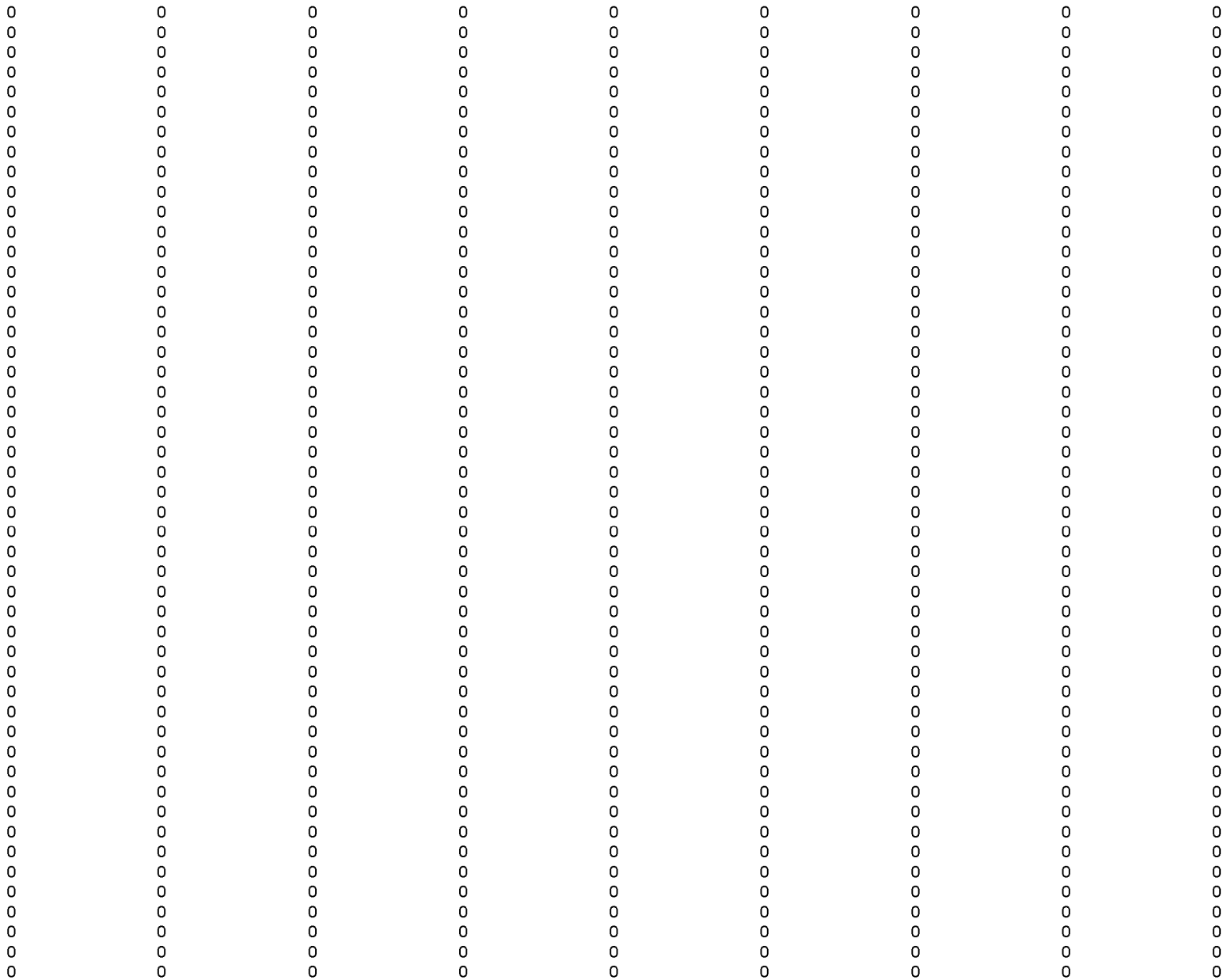

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

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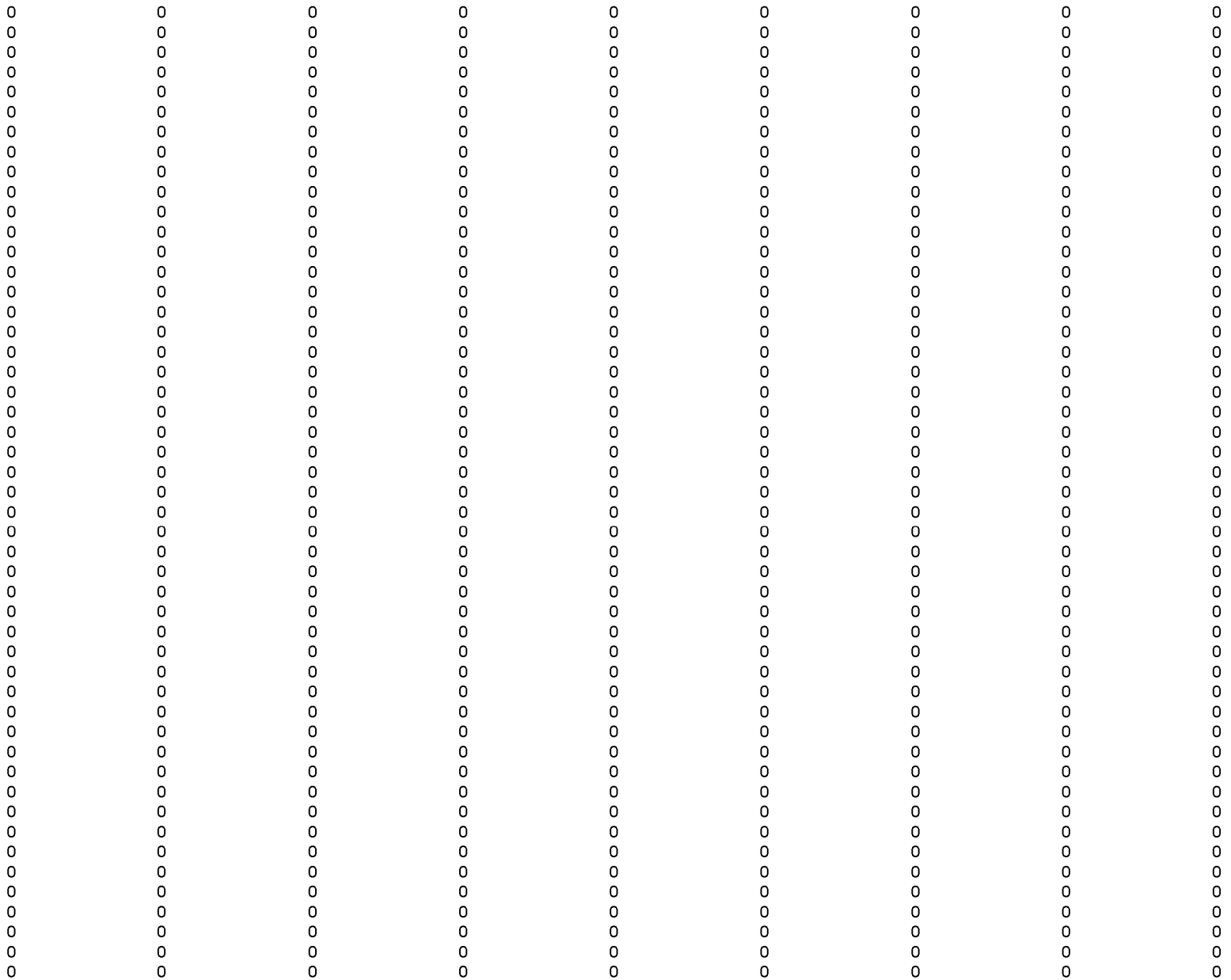
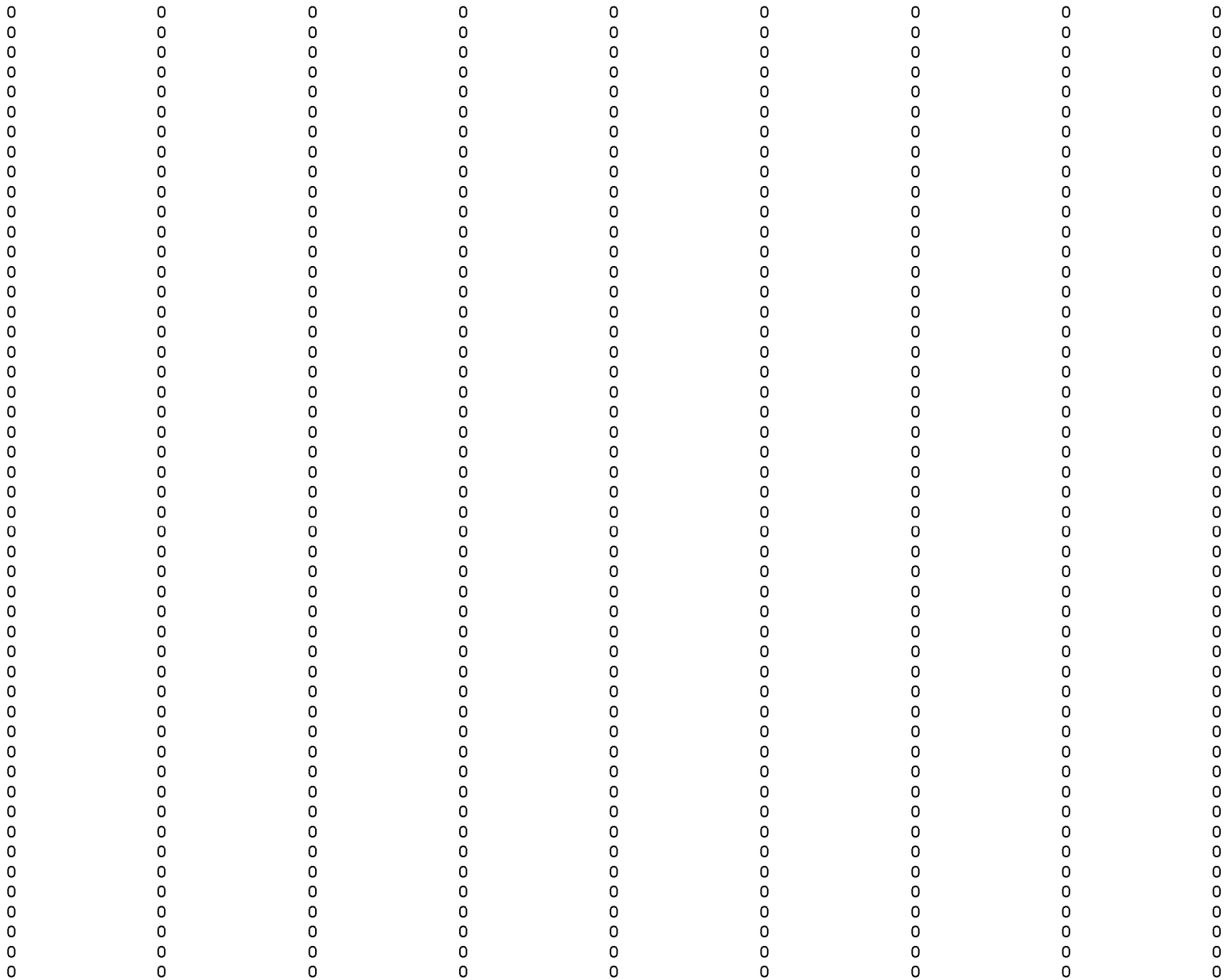
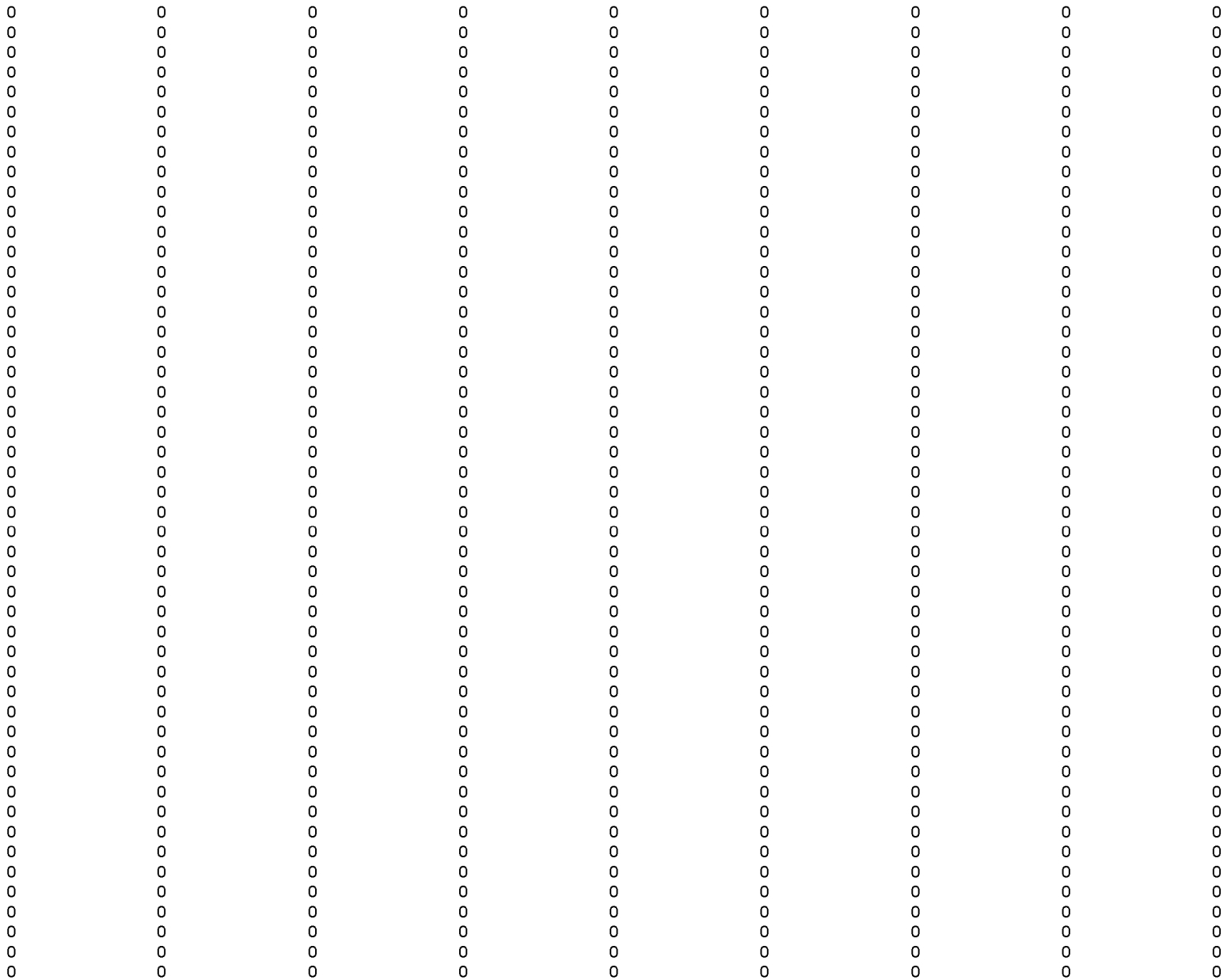


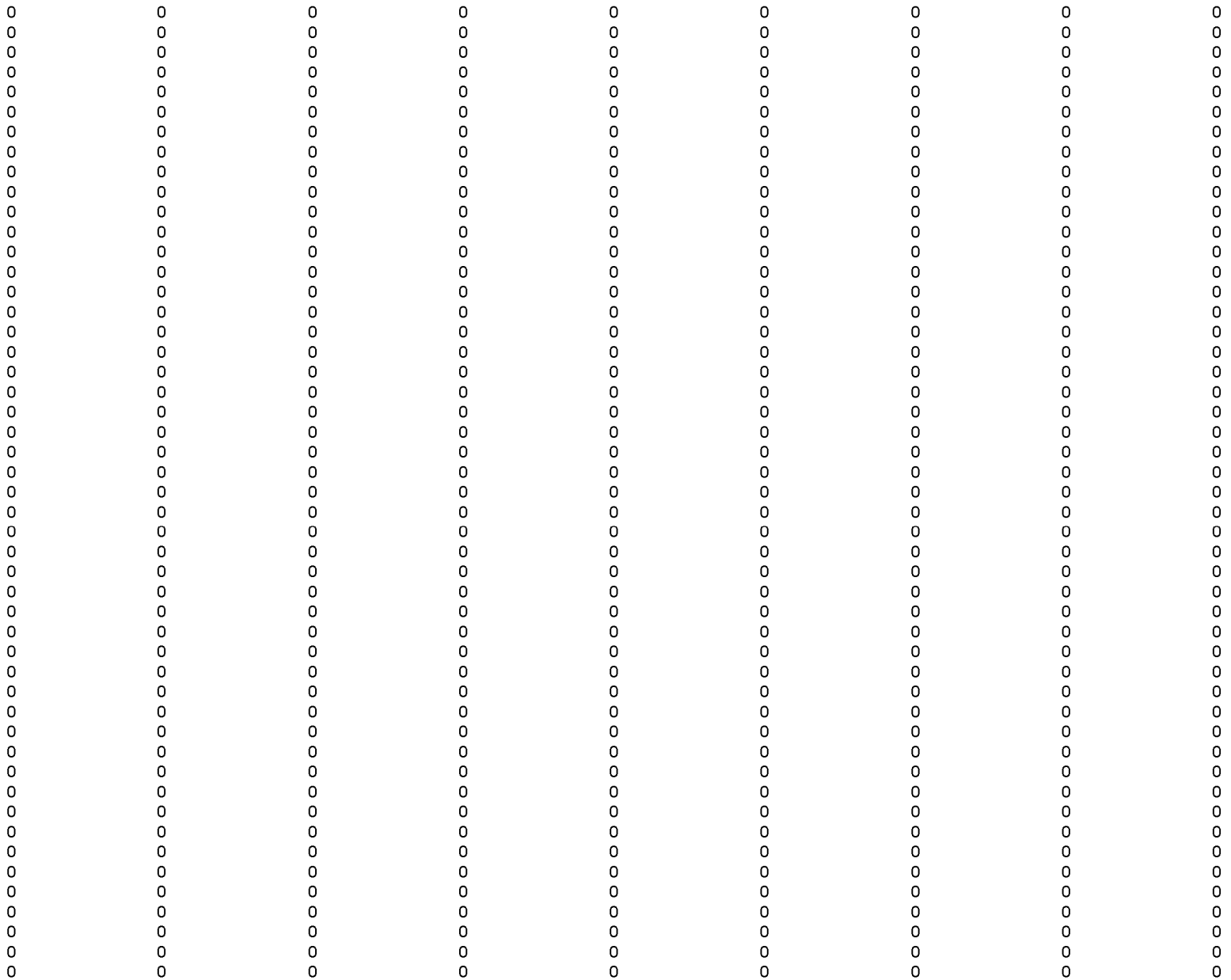
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	0	0	0	0

0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	191,232,058
0	0	0	0	0	0	0	0	35,603,361
0	0	0	0	0	0	0	0	862,930,408
0	0	0	-1,144,704,510	0	0	0	0	0
0	0	0	240,658,416	0	0	0	0	0
0	-4,294,733,930	0	0	0	0	0	0	0
0	4,294,733,930	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	274,431,224	0
0	0	0	0	0	0	0	0

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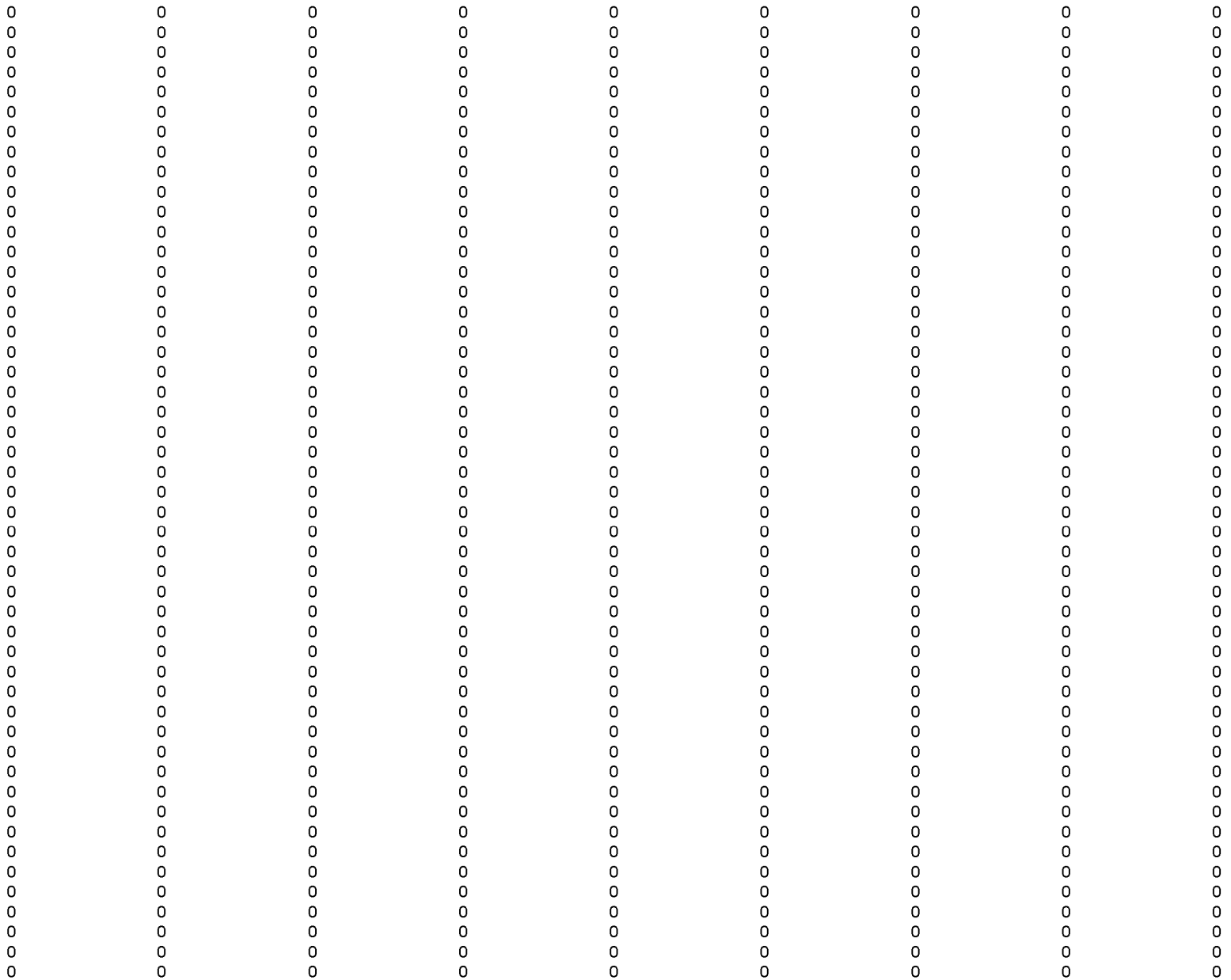
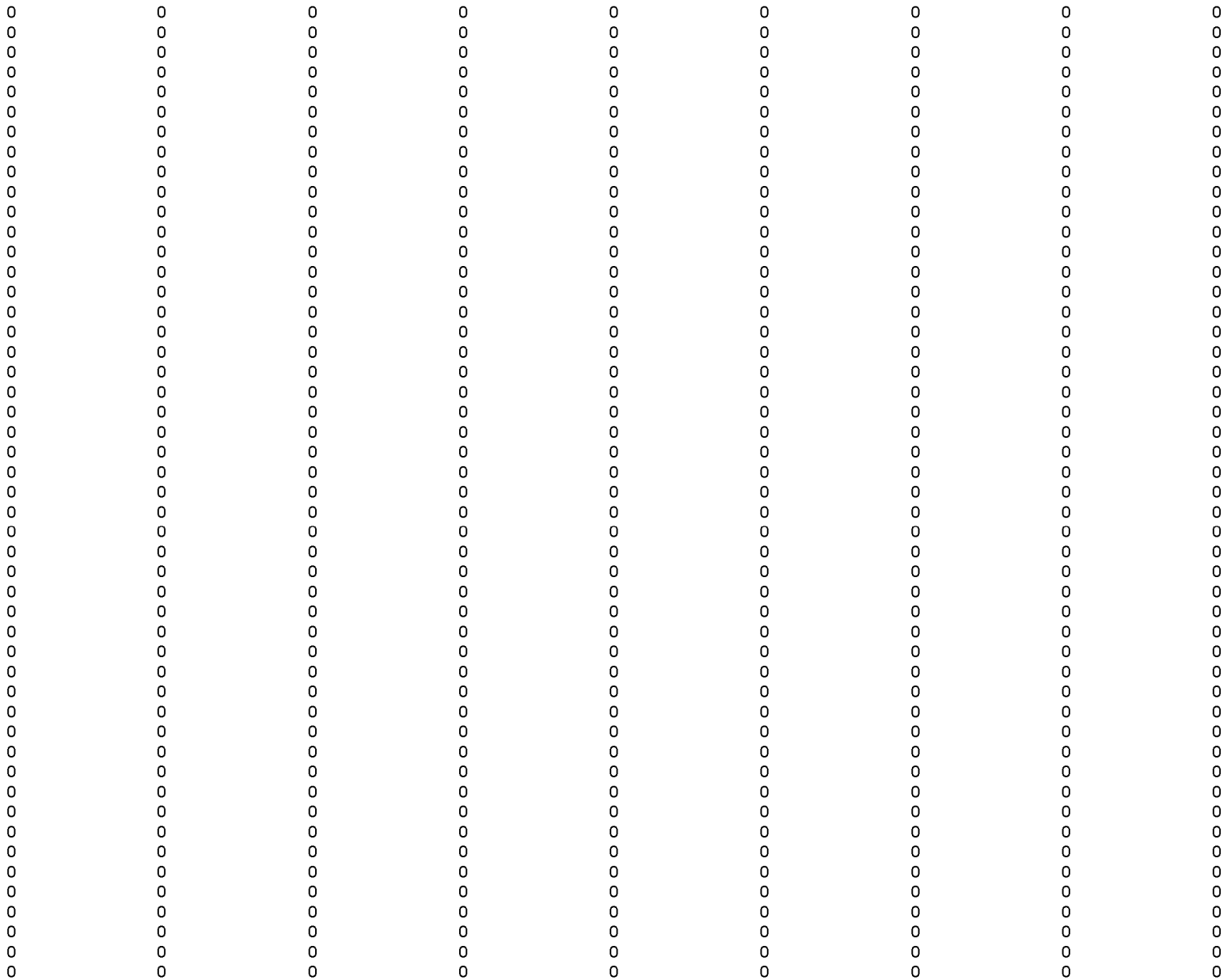


FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



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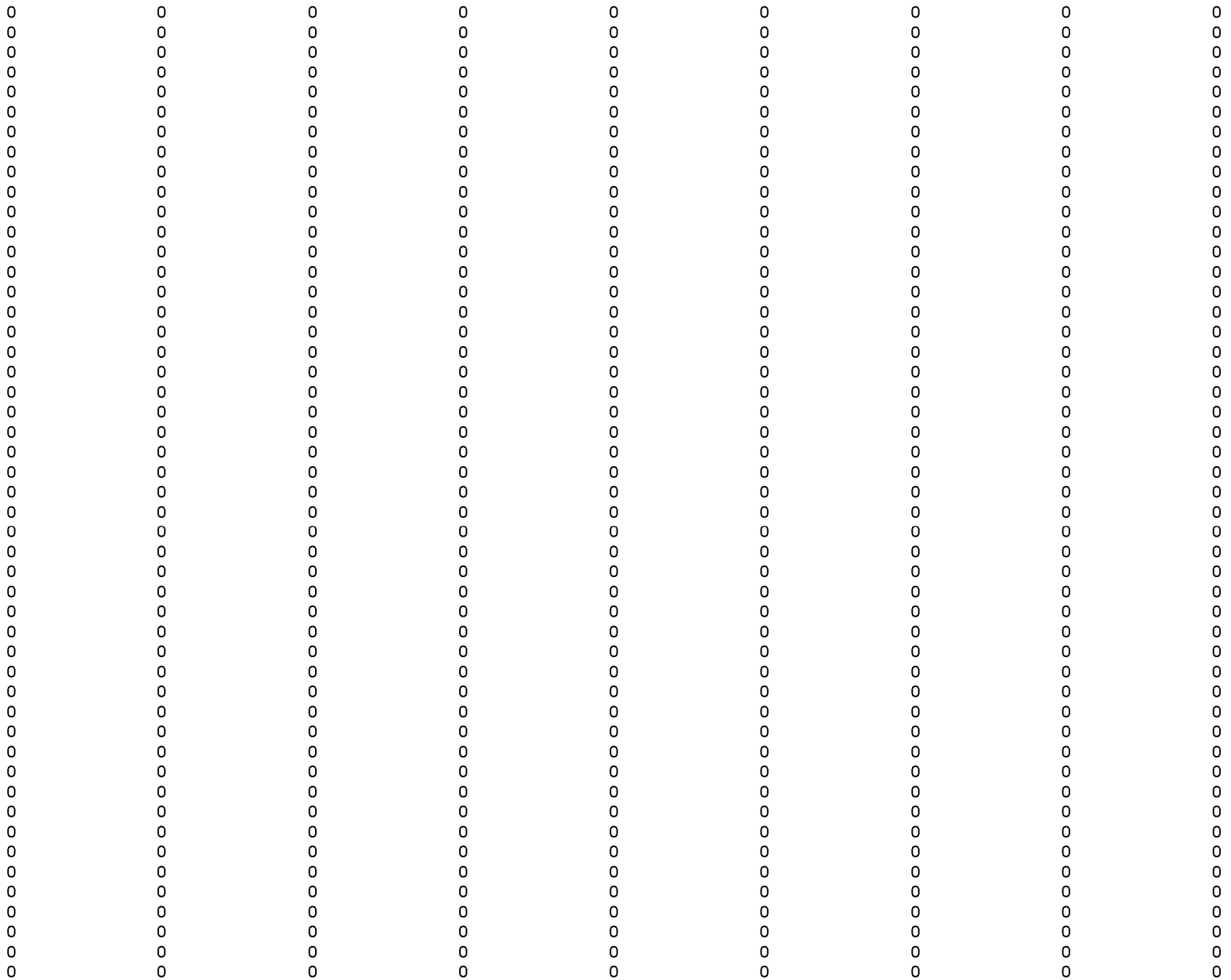
LEHMAN BROTHERS HOLDINGS INC.



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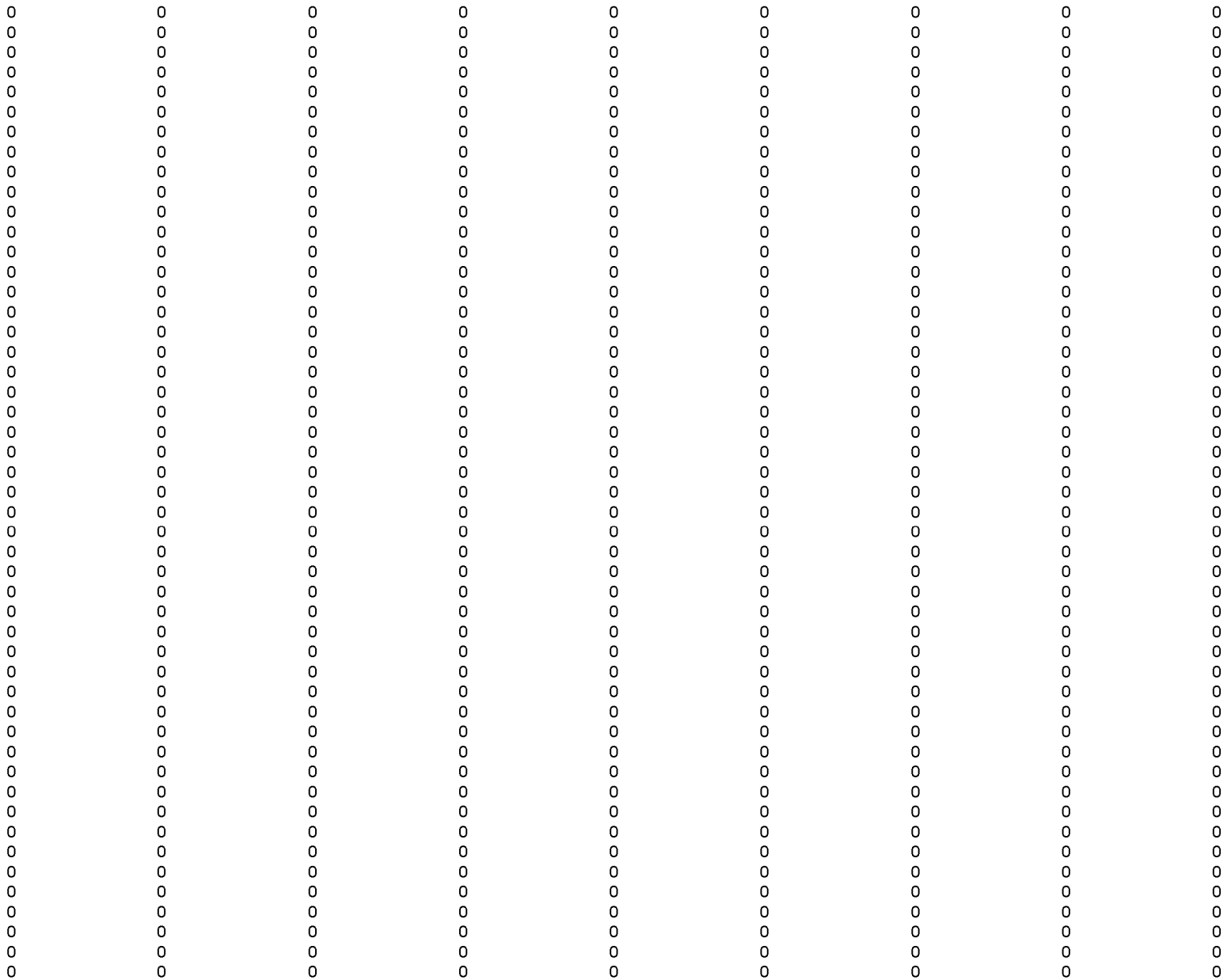
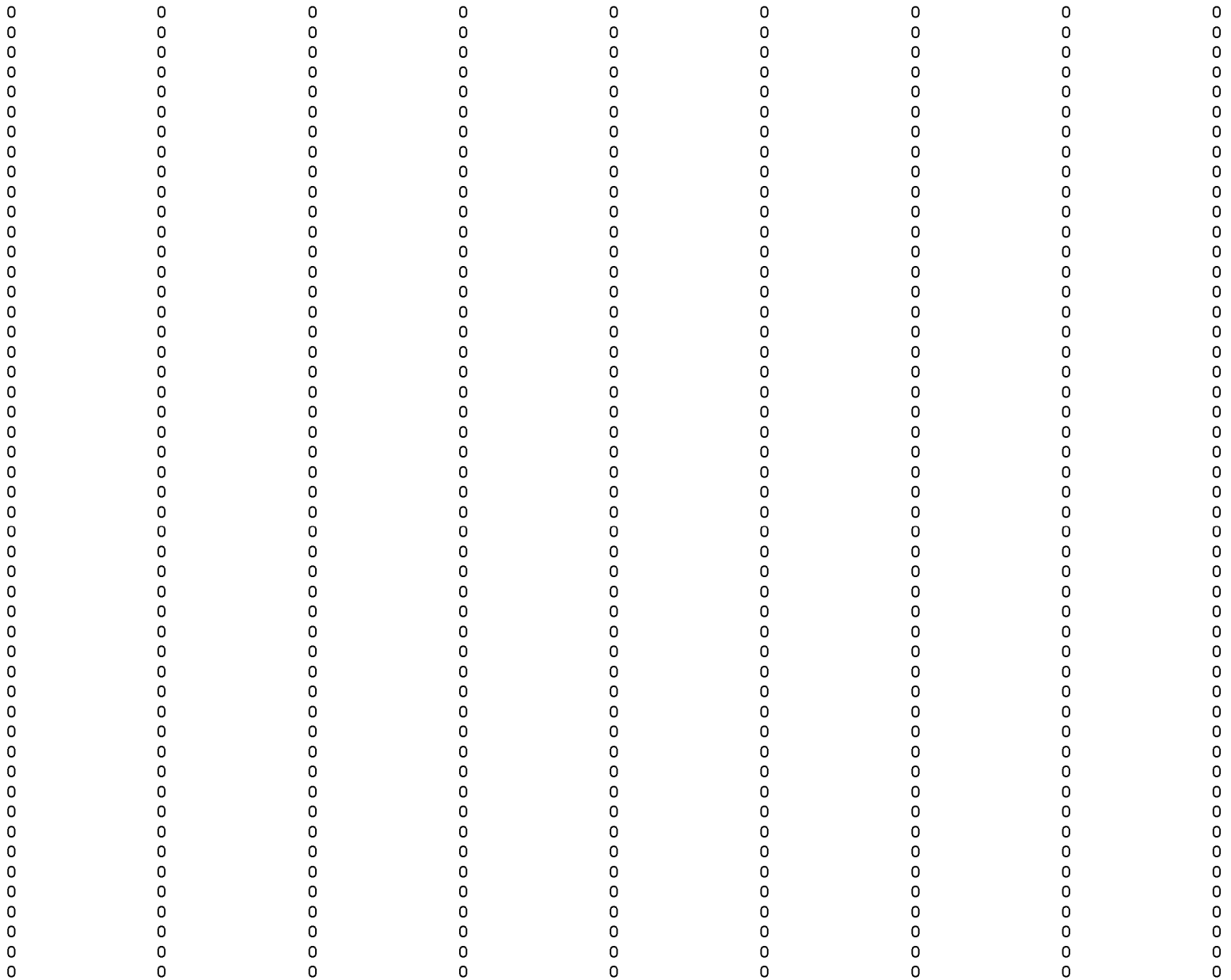
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	0	0	0	0

0	0	0	0	-246,993	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	-5,494,900	0	0	0	0
0	0	0	0	0



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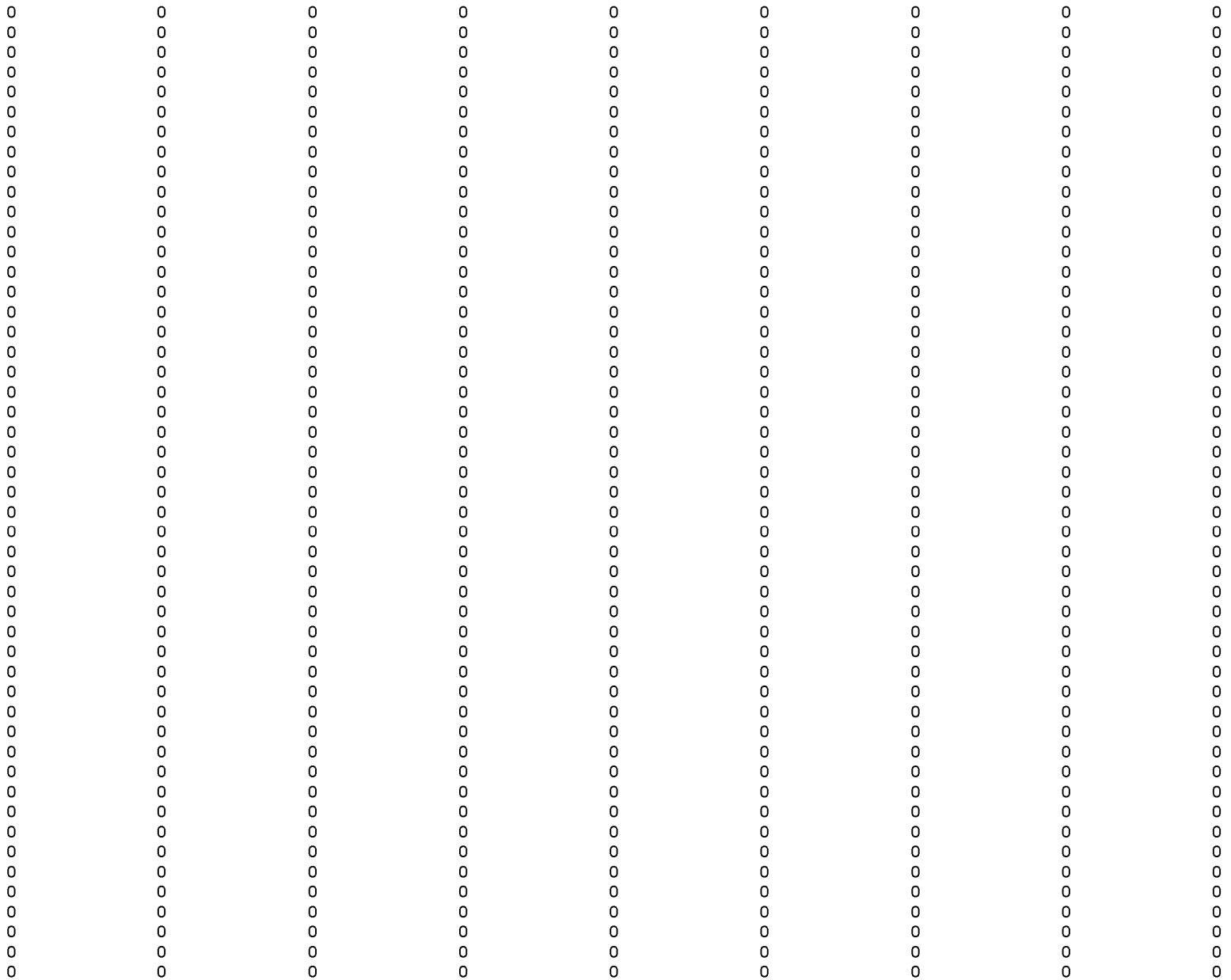
LEHMAN BROTHERS HOLDINGS INC.



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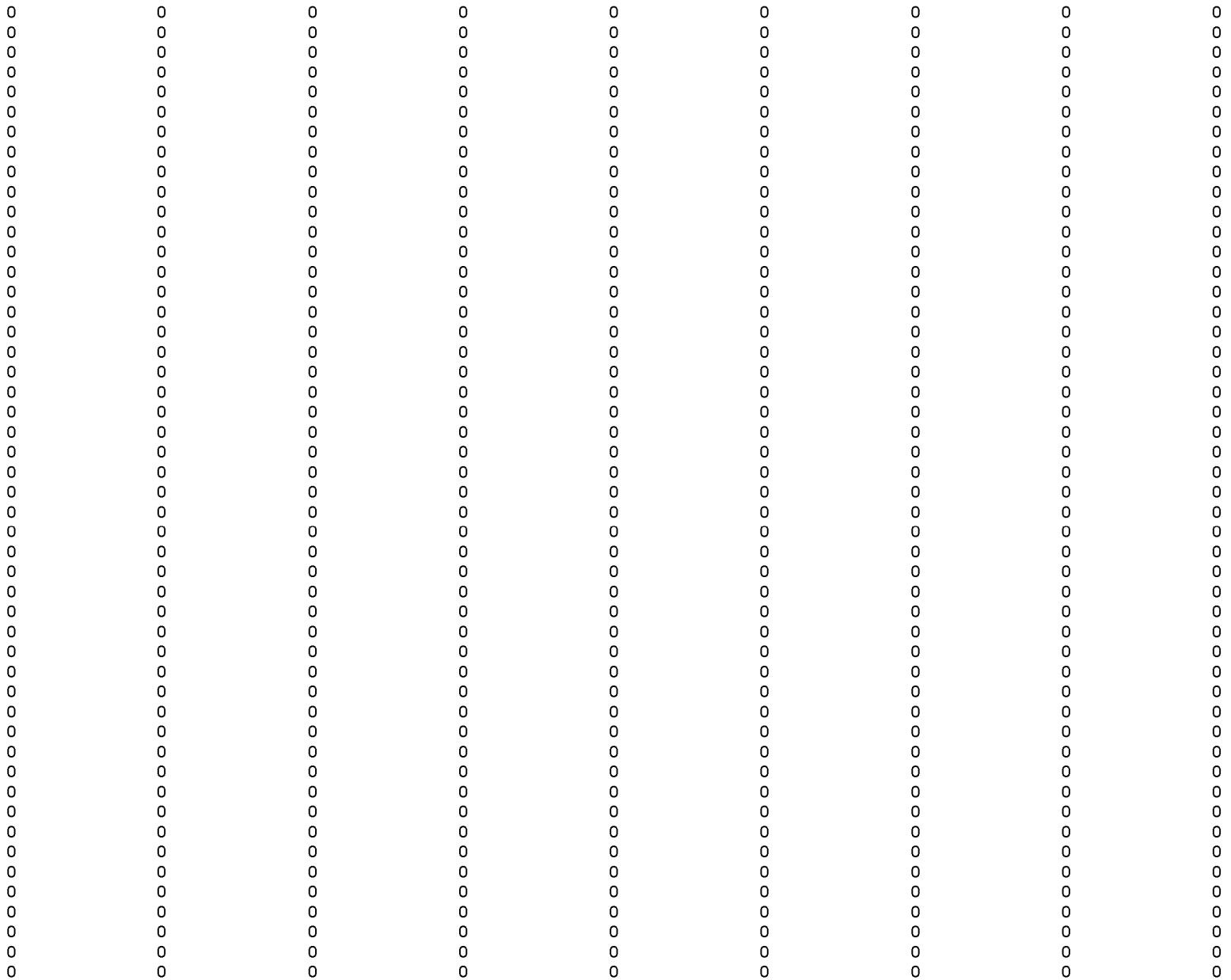
LEHMAN BROTHERS HOLDINGS INC.



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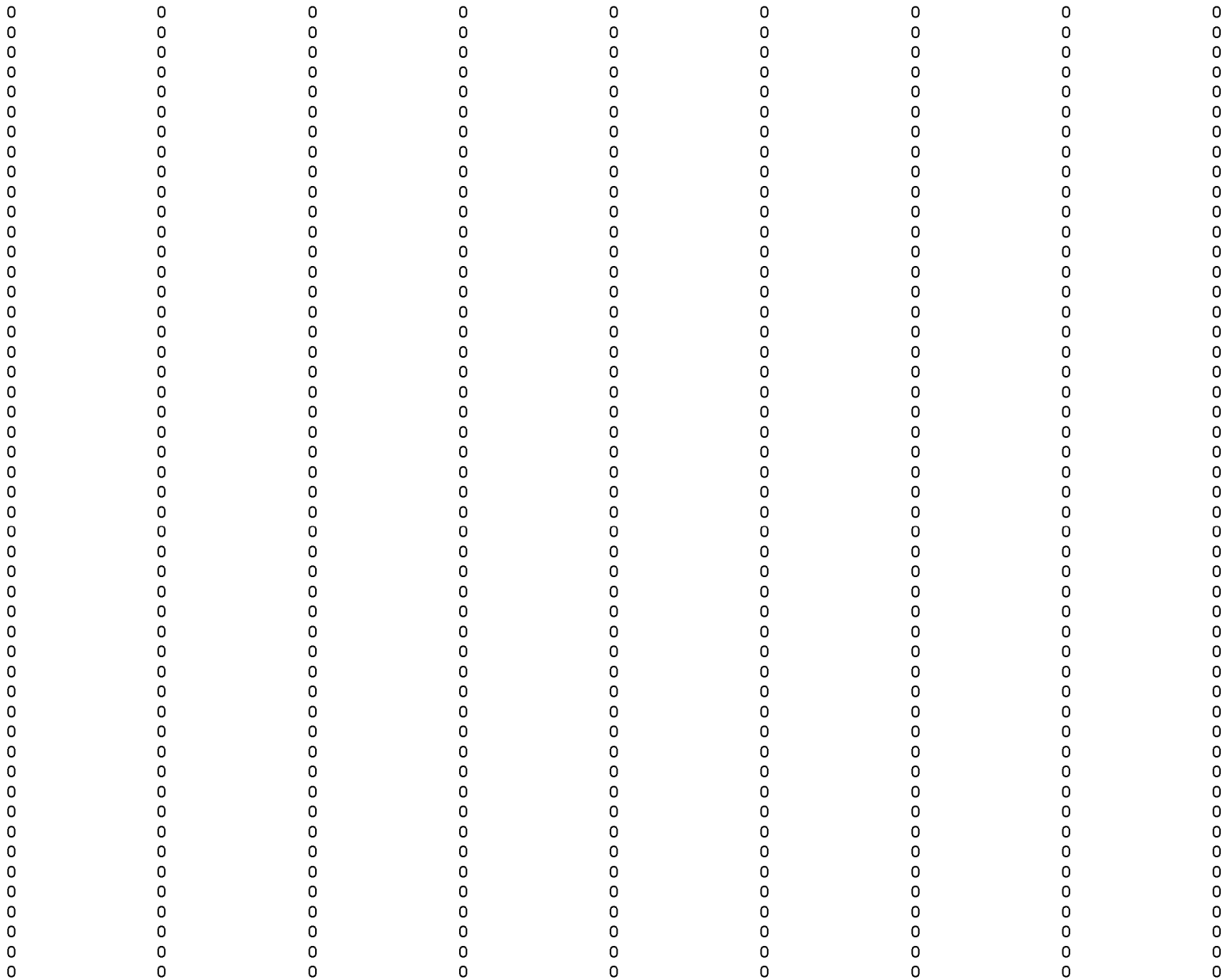
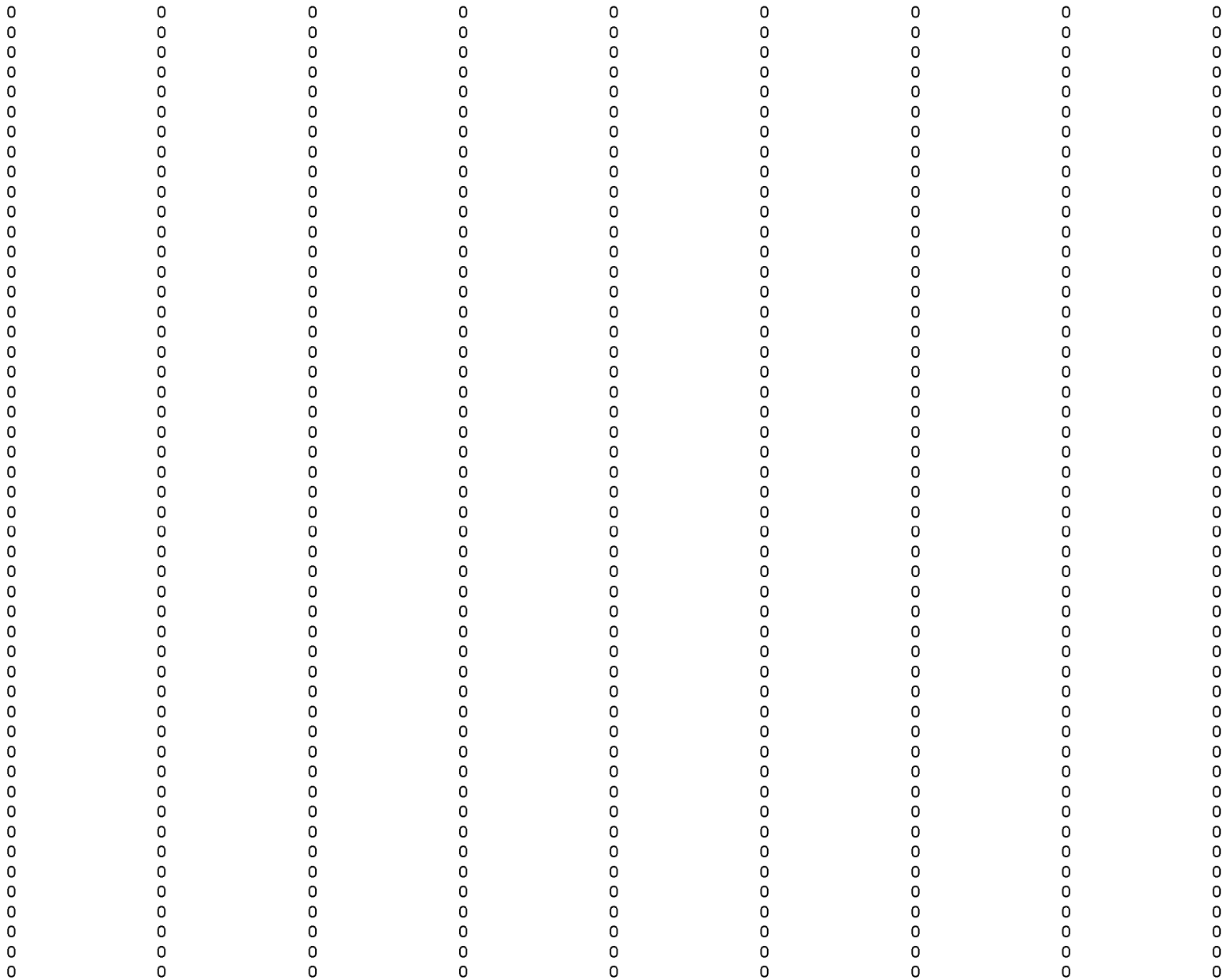
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	0	0	0	0

Goodwill	Fail MV	Other Assets	Gross Target	Net Target	Security Sub type	Asset Category 1	Asset Category 2
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	ETF
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	601,194,352	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	-19,144,530	0	0	0	ADJUSTMENT		
0	-1,224,250	0	0	0	ADJUSTMENT		
0	-64,344,044	0	0	0	ADJUSTMENT		
0	-1,664,447	0	0	0	ADJUSTMENT		
0	-20,842,544	0	0	0	ADJUSTMENT		
0	-3,169,195	0	0	0	ADJUSTMENT		
0	-2,040,479	0	0	0	ADJUSTMENT		
0	-12,299,976	0	0	0	ADJUSTMENT		
0	-22,150,171	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
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0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
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0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
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0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
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0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
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0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	ASIA - NON G7
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	REAL-ESTATE INVES. TRUST
0	0	0	0	0	ADJUSTMENT	EQUITY	RIGHTS
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	CLASS DESTINATION
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RIGHTS
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - LOCALS	
0	0	0	0	0	ADJUSTMENT	UNASSIGNED	UNASSIGNED
0	0	0	0	0	ADJUSTMENT	WARRANTS	RIGHTS / WARRANTS
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	-2,567,459	0	0	0	ADJUSTMENT		
0	0	-84,127,442	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	B
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	EQUITY	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	731,571	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+MJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AA
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBBMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBBMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE	
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBBMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	UNKNOWN	
0	0	0	0	0	ADJUSTMENT	UNKNOWN	
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	UNKNOWN	
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	TREASURIES	BONDS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	FUND UNITS	SR ASSET BACKED NOTES
0	0	42,604,437	0	0	ADJUSTMENT		
0	0	23,820,343	0	0	ADJUSTMENT		
0	0	26,275,418	0	0	ADJUSTMENT		
0	0	27,065,612	0	0	ADJUSTMENT		
0	0	25,764,747	0	0	ADJUSTMENT		
0	0	28,501,878	0	0	ADJUSTMENT		
0	0	53,068,840	0	0	ADJUSTMENT		
0	0	58,061,384	0	0	ADJUSTMENT		
0	0	69,870,955	0	0	ADJUSTMENT		
0	0	23,987,555	0	0	ADJUSTMENT		
0	0	258,469,826	0	0	ADJUSTMENT		
0	0	8,127,918	0	0	ADJUSTMENT		
0	0	37,223,258	0	0	ADJUSTMENT		
0	0	6,809,854	0	0	ADJUSTMENT		
0	0	75,048,732	0	0	ADJUSTMENT		
0	0	529,670,557	0	0	ADJUSTMENT		
0	0	95,024,529	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

0	0	7,206,432	0	0	ADJUSTMENT		
0	0	245,488	0	0	ADJUSTMENT		
0	0	553,714,541	0	0	ADJUSTMENT		
0	0	104,667,684	0	0	ADJUSTMENT		
0	0	42,416,322	0	0	ADJUSTMENT		
0	0	57,886,883	0	0	ADJUSTMENT		
0	0	16,725,656	0	0	ADJUSTMENT		
0	0	26,825,507	0	0	ADJUSTMENT		
0	0	18,358,381	0	0	ADJUSTMENT		
0	0	6,874,099	0	0	ADJUSTMENT		
0	0	7,300,676	0	0	ADJUSTMENT		
0	0	28,956,670	0	0	ADJUSTMENT		
0	0	25,791,749	0	0	ADJUSTMENT		
0	0	29,207,988	0	0	ADJUSTMENT		
0	0	27,021,899	0	0	ADJUSTMENT		
0	0	43,596,751	0	0	ADJUSTMENT		
0	0	154,353,868	0	0	ADJUSTMENT		
0	0	154,353,868	0	0	ADJUSTMENT		
0	0	70,221,193	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	601,194,352	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0 ADJUSTMENT		

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT		
109,229,242	0	0	0	0	ADJUSTMENT		
594,156	0	0	0	0	ADJUSTMENT		
0	0	4,458,081	0	0	ADJUSTMENT		
0	0	-1,178,162	0	0	ADJUSTMENT		
0	0	75,567,232	0	0	ADJUSTMENT		
0	0	-1,373,408	0	0	ADJUSTMENT		
0	0	242,125,354	0	0	ADJUSTMENT		
0	0	-165,366,019	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	817,230,658	0	0	0	ADJUSTMENT		
0	383,588	0	0	0	ADJUSTMENT		
0	-18	0	0	0	ADJUSTMENT		
0	-109,799,191	0	0	0	ADJUSTMENT		
0	9,501,254	0	0	0	ADJUSTMENT		
0	1,004,725	0	0	0	ADJUSTMENT		
0	-224,238,621	0	0	0	ADJUSTMENT		
0	-8,825,000	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	3,788,823	0	0	ADJUSTMENT		
0	0	7,246,047	0	0	ADJUSTMENT		
0	0	2,275	0	0	ADJUSTMENT		
0	0	8,610	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC ARM
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC ARM
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	10,200,000,000	0	ADJUSTMENT		
0	0	11,913,652	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	OTHERS	MONEY ONLY
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AAA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BB
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BBB
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	BONDS
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AAA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BB
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BBB
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	OTHERS
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	OTHERS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	ASSETBACKED
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	OTHERS	MONEY ONLY
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	8,000,000,000	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	NO RATING
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	TIPS
0	0	0	0	0	ADJUSTMENT	TREASURIES	TIPS
0	0	0	0	0	ADJUSTMENT	TREASURIES	TIPS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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0	0	0	0	0	ADJUSTMENT	TREASURIES	TIPS
0	0	0	0	0	ADJUSTMENT	TREASURIES	TIPS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
51,568,531	0	0	0	0	ADJUSTMENT		
-6,179,084	0	0	0	0	ADJUSTMENT		
0	0	56,696,112	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	TREASURIES	BILLS
0	0	0	0	0	ADJUSTMENT	TREASURIES	BILLS
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	AGENCY	DISCOUNTS
0	0	0	0	0	ADJUSTMENT	TREASURIES	BILLS
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	NO RATING
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	NO RATING
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	MBS	CMO AGENCIES
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MBS	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	-82,394,581	0	0 ADJUSTMENT		
0	0	291,581,512	0	0 ADJUSTMENT		
0	0	-7,365,027	0	0 ADJUSTMENT		
0	-712,457,228	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	797,893,046	0	0 ADJUSTMENT		
0	0	-553,126,296	0	0 ADJUSTMENT		
0	0	-106,151,562	0	0 ADJUSTMENT		
0	0	7,031,280	0	0 ADJUSTMENT		
0	0	-146,082,942	0	0 ADJUSTMENT		
0	0	0

0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	8,671,161	0	0 ADJUSTMENT		
0	0	-29,081	0	0 ADJUSTMENT		
0	0	33,713,113	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	-792,978,432	0	0 ADJUSTMENT		
0	0	57,468,849	0	0 ADJUSTMENT		
0	0	-1,433,135,302	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	-3,182,167,066	0	0 ADJUSTMENT		
-25,338,020	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	60,000,000	0	0 ADJUSTMENT		
0	0	0

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	OTHER	OTHER
0	0	0	0	0	ADJUSTMENT		
0	0	1,000,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	

0	0	0	0	0	ADJUSTMENT	OTHER	OTHER
0	1,283,729	0	0	0	ADJUSTMENT		
0	0	42,063,721	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	OTHER	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
8,861,055	0	0	0	0	ADJUSTMENT		
0	0	1,698,481	0	0	ADJUSTMENT		
0	0	1,920,277	0	0	ADJUSTMENT		
0	0	71,647,051	0	0	ADJUSTMENT		
89,801,883	0	0	0	0	ADJUSTMENT		
-6,292,330	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	1,117,436	0	0	ADJUSTMENT		
0	0	4,656	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
8,861,055	0	0	0	0	ADJUSTMENT		
0	0	1,698,481	0	0	ADJUSTMENT		
0	0	23,874,869	0	0	ADJUSTMENT		
0	0	32,537,137	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	130,137,220	0	0	ADJUSTMENT		
0	0	82,625,361	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	32,864,033	0	0	ADJUSTMENT		
0	0	-4,529,083	0	0	ADJUSTMENT		
0	0	4,170,326	0	0	ADJUSTMENT		
0	0	-4,170,326	0	0	ADJUSTMENT		
0	0	32,661,458	0	0	ADJUSTMENT		
0	0	26,062,127	0	0	ADJUSTMENT		
284,794,041	0	0	0	0	ADJUSTMENT		
300,759	0	0	0	0	ADJUSTMENT		
0	0	-321,931,088	0	0	ADJUSTMENT		
0	0	-46,112,483	0	0	ADJUSTMENT		
0	0	2,695,520	0	0	ADJUSTMENT		
0	0	19,420	0	0	ADJUSTMENT		
0	0	47,930,926	0	0	ADJUSTMENT		
0	0	20,923,288	0	0	ADJUSTMENT		
0	0	826,667	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	192,454,235	0	0	ADJUSTMENT		
0	0	41,293,312	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	FX FORWARDS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	FX FORWARDS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	FX FORWARDS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	FX FORWARDS
0	185,594,042	0	0	0	ADJUSTMENT		
0	2,649,246	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	MUNI	FIN 46 GROSS UP
0	0	7,071,661	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	307,812,716	0	0	ADJUSTMENT		
0	0	2,247,007	0	0	ADJUSTMENT		
0	0	1,459,594,651	0	0	ADJUSTMENT		
0	0	-1,459,594,651	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MUNI	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	NON-PERFORMING LOANS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	OTHER	OTHER
0	0	0	0	0	ADJUSTMENT	OTHER	OTHER
0	0	0	0	0	ADJUSTMENT	OTHER	OTHER
0	0	0	0	0	ADJUSTMENT	OTHER	OTHER
0	-244,508,839	0	0	0	ADJUSTMENT		
0	-5,193,851	0	0	0	ADJUSTMENT		
0	-5,577,500	0	0	0	ADJUSTMENT		
0	-54,548	0	0	0	ADJUSTMENT		
0	11,599,457	0	0	0	ADJUSTMENT		
0	2,064,328	0	0	0	ADJUSTMENT		
0	-31,180,978	0	0	0	ADJUSTMENT		
0	706,664	0	0	0	ADJUSTMENT		
0	72,085,694	0	0	0	ADJUSTMENT		
0	-60,028,018	0	0	0	ADJUSTMENT		
0	84,277,252	0	0	0	ADJUSTMENT		
0	51,347,238	0	0	0	ADJUSTMENT		
0	-2,649,246	0	0	0	ADJUSTMENT		
0	6,560,708	0	0	0	ADJUSTMENT		
0	-6,560,708	0	0	0	ADJUSTMENT		
0	-185,594,042	0	0	0	ADJUSTMENT		
0	-730,272,209	0	0	0	ADJUSTMENT		
0	-1,344,884	0	0	0	ADJUSTMENT		
0	730,272,209	0	0	0	ADJUSTMENT		
0	1,344,884	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	724,807	0	0	ADJUSTMENT		
0	0	1,885,503,004	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	1,589,179	0	0	ADJUSTMENT		
0	0	-641,991	0	0	ADJUSTMENT		
0	0	77,652,625	0	0	ADJUSTMENT		
0	0	-77,652,625	0	0	ADJUSTMENT		
0	0	140,999,529	0	0	ADJUSTMENT		
0	0	93,788,096	0	0	ADJUSTMENT		
0	0	14,987,987	0	0	ADJUSTMENT		
0	0	-10,270,800	0	0	ADJUSTMENT		
0	0	781,851	0	0	ADJUSTMENT		
0	0	-662,908	0	0	ADJUSTMENT		
0	0	8,902,691	0	0	ADJUSTMENT		
0	0	-837,241	0	0	ADJUSTMENT		
0	0	9,981,282	0	0	ADJUSTMENT		
0	0	10,649,211	0	0	ADJUSTMENT		
0	0	63,185,848	0	0	ADJUSTMENT		
0	0	25,130,351	0	0	ADJUSTMENT		
0	0	1,172,375	0	0	ADJUSTMENT		
0	0	8,719,858	0	0	ADJUSTMENT		
0	0	61,455	0	0	ADJUSTMENT		
0	0	18,150,368	0	0	ADJUSTMENT		
0	0	4,177,718	0	0	ADJUSTMENT		
0	0	35,457,384	0	0	ADJUSTMENT		
0	0	32,544,983	0	0	ADJUSTMENT		
0	0	7,236,058	0	0	ADJUSTMENT		
0	0	2,176,811	0	0	ADJUSTMENT		
0	0	-2,176,811	0	0	ADJUSTMENT		
0	0	8,957,260	0	0	ADJUSTMENT		
0	0	-5,014,466	0	0	ADJUSTMENT		
0	0	11,604,455	0	0	ADJUSTMENT		
0	0	-5,607,651	0	0	ADJUSTMENT		
0	0	360,981	0	0	ADJUSTMENT		
0	0	1,973,700	0	0	ADJUSTMENT		
0	0	1,729,188,567	0	0	ADJUSTMENT		
0	0	1,038,704,593	0	0	ADJUSTMENT		
0	0	7,300,382	0	0	ADJUSTMENT		
0	0	6,013,523	0	0	ADJUSTMENT		
0	0	1,444,510	0	0	ADJUSTMENT		
0	0	-347,935	0	0	ADJUSTMENT		
0	0	240,134,660	0	0	ADJUSTMENT		
0	0	-79,701,017	0	0	ADJUSTMENT		
0	0	12,500,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
207,880,616	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
71,131,323	0	0	0	0	ADJUSTMENT		
-800,946	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	4,275,000,000	0	ADJUSTMENT		
0	0	0	7,500,000,000	0	ADJUSTMENT		
0	0	0	1,000,000,000	0	ADJUSTMENT		
0	0	0	1,900,000,000	0	ADJUSTMENT		
0	0	0	5,000,000,000	0	ADJUSTMENT		
0	0	0	1,500,000,000	0	ADJUSTMENT		
0	0	0	13,995,000,000	0	ADJUSTMENT		
0	0	0	1,700,000,000	0	ADJUSTMENT		
0	0	0	200,000,000	0	ADJUSTMENT		
0	0	0	7,190,000,000	0	ADJUSTMENT		
0	0	0	3,850,000,000	0	ADJUSTMENT		
0	0	0	51,625,000,000	0	ADJUSTMENT		
0	0	0	1,550,000,000	0	ADJUSTMENT		
0	0	0	39,575,000,000	0	ADJUSTMENT		
0	0	0	1,550,000,000	0	ADJUSTMENT		
0	0	0	58,000,000,000	0	ADJUSTMENT		
0	0	0	17,300,000,000	0	ADJUSTMENT		
0	0	0	12,000,000,000	0	ADJUSTMENT		
0	0	0	41,052,000,000	0	ADJUSTMENT		
0	0	0	4,047,000,000	0	ADJUSTMENT		
0	0	0	10,225,000,000	0	ADJUSTMENT		
0	0	0	750,000,000	0	ADJUSTMENT		
0	0	0	1,800,000,000	0	ADJUSTMENT		
0	0	0	16,000,000,000	0	ADJUSTMENT		
0	0	0	2,200,000,000	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	2,000,000,000	0	ADJUSTMENT
0	0	0	1,620,000,000	0	ADJUSTMENT
0	0	0	1,550,000,000	0	ADJUSTMENT
0	0	0	91,000,000	0	ADJUSTMENT
0	0	0	578,000,000	0	ADJUSTMENT
0	0	0	500,000,000	0	ADJUSTMENT
0	0	0	18,740,000,000	0	ADJUSTMENT
0	0	0	55,900,000,000	0	ADJUSTMENT
0	0	0	24,700,000,000	0	ADJUSTMENT
0	0	0	1,100,000,000	0	ADJUSTMENT
0	0	0	706,000,000	0	ADJUSTMENT
0	0	0	435,000,000	0	ADJUSTMENT
0	0	0	2,000,000,000	0	ADJUSTMENT
0	0	0	40,000,000	0	ADJUSTMENT
0	0	0	4,000,000,000	0	ADJUSTMENT
0	0	0	250,000,000	0	ADJUSTMENT
0	0	0	1,000,000,000	0	ADJUSTMENT
0	0	0	5,400,000,000	0	ADJUSTMENT
0	0	0	500,000,000	0	ADJUSTMENT
0	0	0	16,315,000,000	0	ADJUSTMENT
0	0	0	9,100,000,000	0	ADJUSTMENT
0	0	0	2,236,000,000	0	ADJUSTMENT
0	0	0	2,236,000,000	0	ADJUSTMENT
0	0	0	375,000,000	0	ADJUSTMENT
0	0	0	8,600,000,000	0	ADJUSTMENT
0	0	0	425,000,000	0	ADJUSTMENT
0	0	0	8,000,000,000	0	ADJUSTMENT
0	0	0	6,734,000,000	0	ADJUSTMENT
0	0	0	9,200,000,000	0	ADJUSTMENT
0	0	0	800,000,000	0	ADJUSTMENT
0	0	0	450,000,000	0	ADJUSTMENT
0	0	0	600,000,000	0	ADJUSTMENT
0	0	0	5,200,000,000	0	ADJUSTMENT
0	0	0	1,000,000,000	0	ADJUSTMENT
0	0	0	10,500,000,000	0	ADJUSTMENT
0	0	0	14,750,000,000	0	ADJUSTMENT
0	0	0	14,400,000,000	0	ADJUSTMENT
0	0	0	975,000,000	0	ADJUSTMENT
0	0	0	11,500,000,000	0	ADJUSTMENT
0	0	0	1,640,000,000	0	ADJUSTMENT
0	0	0	1,555,000,000	0	ADJUSTMENT
0	0	0	425,000,000	0	ADJUSTMENT
0	0	0	3,500,000,000	0	ADJUSTMENT
0	0	0	2,000,000,000	0	ADJUSTMENT
0	0	0	10,875,000,000	0	ADJUSTMENT
0	0	0	350,000,000	0	ADJUSTMENT
0	0	0	1,396,000,000	0	ADJUSTMENT
0	0	0	450,000,000	0	ADJUSTMENT
0	0	0	789,000,000	0	ADJUSTMENT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	600,000,000	0	ADJUSTMENT		
0	0	0	425,000,000	0	ADJUSTMENT		
0	0	0	1,800,000,000	0	ADJUSTMENT		
0	0	0	4,800,000,000	0	ADJUSTMENT		
0	0	0	663,000,000	0	ADJUSTMENT		
0	0	0	4,900,000,000	0	ADJUSTMENT		
0	0	0	2,500,000,000	0	ADJUSTMENT		
0	0	0	3,900,000,000	0	ADJUSTMENT		
0	0	0	600,000,000	0	ADJUSTMENT		
0	0	0	1,283,000,000	0	ADJUSTMENT		
0	0	0	1,189,000,000	0	ADJUSTMENT		
0	0	0	8,945,000,000	0	ADJUSTMENT		
0	0	0	2,700,000,000	0	ADJUSTMENT		
0	0	0	825,000,000	0	ADJUSTMENT		
0	0	0	150,000,000	0	ADJUSTMENT		
0	0	0	7,000,000,000	0	ADJUSTMENT		
0	0	0	700,000,000	0	ADJUSTMENT		
0	0	0	450,000,000	0	ADJUSTMENT		
0	0	0	99,000,000	0	ADJUSTMENT		
0	0	0	250,000,000	0	ADJUSTMENT		
0	0	0	300,000,000	0	ADJUSTMENT		
0	0	0	30,886,000,000	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	

0	0	-2,103	0	0 ADJUSTMENT
0	0	1,144	0	0 ADJUSTMENT
0	0	-573	0	0 ADJUSTMENT
0	0	361,112	0	0 ADJUSTMENT
0	0	-27,778	0	0 ADJUSTMENT
0	0	37,174	0	0 ADJUSTMENT
0	0	-18,583	0	0 ADJUSTMENT
0	0	1,666,736	0	0 ADJUSTMENT
0	0	-104,164	0	0 ADJUSTMENT
0	0	241,667	0	0 ADJUSTMENT
0	0	-8,334	0	0 ADJUSTMENT
0	0	2,470,600	0	0 ADJUSTMENT
0	0	-72,665	0	0 ADJUSTMENT
0	0	53,472	0	0 ADJUSTMENT
0	0	-53,472	0	0 ADJUSTMENT
0	0	1,167	0	0 ADJUSTMENT
0	0	-578	0	0 ADJUSTMENT
0	0	1,025,000	0	0 ADJUSTMENT
0	0	-25,000	0	0 ADJUSTMENT
0	0	325,000	0	0 ADJUSTMENT
0	0	-12,500	0	0 ADJUSTMENT
0	0	4,169	0	0 ADJUSTMENT
0	0	-2,077	0	0 ADJUSTMENT
0	0	0

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	377,600,000	0	0	ADJUSTMENT		
0	0	-377,000,000	0	0	ADJUSTMENT		
0	0	87,608,337	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	87,596,790	0	0	ADJUSTMENT		
0	0	281,707,216	0	0	ADJUSTMENT		
0	0	276,901,770	0	0	ADJUSTMENT		
0	0	2,500,000	0	0	ADJUSTMENT		
0	0	768,906,624	0	0	ADJUSTMENT		
0	0	-2,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	8,208,004	0	0	ADJUSTMENT		
0	0	-285,135	0	0	ADJUSTMENT		
0	0	77,668,353	0	0	ADJUSTMENT		
0	0	-250,000	0	0	ADJUSTMENT		
0	0	15,000,000	0	0	ADJUSTMENT		
0	0	70,399,149	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	23,269,037	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	-131,084,831	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	29,833,214	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	29,833,214	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	B
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	B-
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CONV. PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CONV. PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	WARRANTS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AAA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BB

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BBB
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+MJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AA
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	BBB
0	0	0	0	0	ADJUSTMENT	TREASURIES	BONDS
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+MJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AA
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	BBB
0	0	0	0	0	ADJUSTMENT	TREASURIES	BONDS
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AAA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BB
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BBB
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES

0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	FX FORWARDS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	4,140,418	0	0	ADJUSTMENT		
0	0	-1,696,024	0	0	ADJUSTMENT		
0	0	481,883	0	0	ADJUSTMENT		
0	0	210,385	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	61,332,812	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	
133,096,016	0	0	0	0	ADJUSTMENT		
3,566,176	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	19,461,157	0	0	ADJUSTMENT		
0	0	2,562,987	0	0	ADJUSTMENT		
0	0	234,241,843	0	0	ADJUSTMENT		
0	0	43,562,506	0	0	ADJUSTMENT		
0	0	57,157,837	0	0	ADJUSTMENT		
0	0	83,142,154	0	0	ADJUSTMENT		
0	0	7,621,045	0	0	ADJUSTMENT		
0	0	24,776,624	0	0	ADJUSTMENT		
0	0	3,303,550	0	0	ADJUSTMENT		
0	0	18,883,357	0	0	ADJUSTMENT		
0	0	36,040,235	0	0	ADJUSTMENT		
0	0	39,208,535	0	0	ADJUSTMENT		
0	0	2,478,724	0	0	ADJUSTMENT		
0	0	3,252,303	0	0	ADJUSTMENT		
0	0	4,730,821	0	0	ADJUSTMENT		
0	0	433,640	0	0	ADJUSTMENT		
0	0	2,880,602	0	0	ADJUSTMENT		
0	0	3,779,603	0	0	ADJUSTMENT		
0	0	5,497,834	0	0	ADJUSTMENT		
0	0	503,947	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	84,617,139	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	331,124	0	0	ADJUSTMENT		
0	0	2,495,066	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
2,319,126,217	0	0	0	0	ADJUSTMENT		
525,061,933	0	0	0	0	ADJUSTMENT		
-2,616,479	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

0	0	88,235,900	0	0	ADJUSTMENT
0	0	-8,811,485	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	63,058	0	0	ADJUSTMENT
0	0	-1,903	0	0	ADJUSTMENT
0	0	18,342,839	0	0	ADJUSTMENT
0	0	495,223	0	0	ADJUSTMENT
0	0	727,686	0	0	ADJUSTMENT
0	0	-15,218	0	0	ADJUSTMENT
0	0	645,526	0	0	ADJUSTMENT
0	0	-9,360	0	0	ADJUSTMENT
0	0	0	0	3,725,000,000	ADJUSTMENT
0	0	0	0	6,500,000,000	ADJUSTMENT
0	0	0	0	900,000,000	ADJUSTMENT
0	0	0	0	1,800,000,000	ADJUSTMENT
0	0	0	0	1,000,000,000	ADJUSTMENT
0	0	0	0	1,250,000,000	ADJUSTMENT
0	0	0	0	800,000,000	ADJUSTMENT
0	0	0	0	1,050,000,000	ADJUSTMENT
0	0	0	0	200,000,000	ADJUSTMENT
0	0	0	0	7,000,000,000	ADJUSTMENT
0	0	0	0	3,500,000,000	ADJUSTMENT
0	0	0	0	45,000,000,000	ADJUSTMENT
0	0	0	0	400,000,000	ADJUSTMENT
0	0	0	0	39,000,000,000	ADJUSTMENT
0	0	0	0	900,000,000	ADJUSTMENT
0	0	0	0	22,900,000,000	ADJUSTMENT
0	0	0	0	12,300,000,000	ADJUSTMENT
0	0	0	0	6,000,000,000	ADJUSTMENT
0	0	0	0	1,000,000,000	ADJUSTMENT
0	0	0	0	3,946,000,000	ADJUSTMENT
0	0	0	0	10,000,000,000	ADJUSTMENT
0	0	0	0	700,000,000	ADJUSTMENT
0	0	0	0	1,550,000,000	ADJUSTMENT
0	0	0	0	7,000,000,000	ADJUSTMENT
0	0	0	0	2,100,000,000	ADJUSTMENT
0	0	0	0	2,000,000,000	ADJUSTMENT
0	0	0	0	1,100,000,000	ADJUSTMENT
0	0	0	0	1,500,000,000	ADJUSTMENT
0	0	0	0	577,500,000	ADJUSTMENT
0	0	0	0	450,000,000	ADJUSTMENT
0	0	0	0	16,500,000,000	ADJUSTMENT
0	0	0	0	17,235,000,000	ADJUSTMENT
0	0	0	0	9,950,000,000	ADJUSTMENT
0	0	0	0	527,000,000	ADJUSTMENT
0	0	0	0	428,000,000	ADJUSTMENT
0	0	0	0	1,700,000,000	ADJUSTMENT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	4,000,000,000	ADJUSTMENT
0	0	0	0	250,000,000	ADJUSTMENT
0	0	0	0	1,000,000,000	ADJUSTMENT
0	0	0	0	4,100,000,000	ADJUSTMENT
0	0	0	0	15,500,000,000	ADJUSTMENT
0	0	0	0	5,750,000,000	ADJUSTMENT
0	0	0	0	2,167,000,000	ADJUSTMENT
0	0	0	0	2,168,000,000	ADJUSTMENT
0	0	0	0	375,000,000	ADJUSTMENT
0	0	0	0	3,206,000,000	ADJUSTMENT
0	0	0	0	400,000,000	ADJUSTMENT
0	0	0	0	3,644,000,000	ADJUSTMENT
0	0	0	0	675,000,000	ADJUSTMENT
0	0	0	0	250,000,000	ADJUSTMENT
0	0	0	0	600,000,000	ADJUSTMENT
0	0	0	0	500,000,000	ADJUSTMENT
0	0	0	0	14,500,000,000	ADJUSTMENT
0	0	0	0	10,400,000,000	ADJUSTMENT
0	0	0	0	850,000,000	ADJUSTMENT
0	0	0	0	500,000,000	ADJUSTMENT
0	0	0	0	1,400,000,000	ADJUSTMENT
0	0	0	0	1,000,000,000	ADJUSTMENT
0	0	0	0	300,000,000	ADJUSTMENT
0	0	0	0	2,200,000,000	ADJUSTMENT
0	0	0	0	2,000,000,000	ADJUSTMENT
0	0	0	0	10,500,000,000	ADJUSTMENT
0	0	0	0	300,000,000	ADJUSTMENT
0	0	0	0	250,000,000	ADJUSTMENT
0	0	0	0	789,000,000	ADJUSTMENT
0	0	0	0	400,000,000	ADJUSTMENT
0	0	0	0	350,000,000	ADJUSTMENT
0	0	0	0	4,000,000,000	ADJUSTMENT
0	0	0	0	550,000,000	ADJUSTMENT
0	0	0	0	4,000,000,000	ADJUSTMENT
0	0	0	0	2,500,000,000	ADJUSTMENT
0	0	0	0	2,750,000,000	ADJUSTMENT
0	0	0	0	600,000,000	ADJUSTMENT
0	0	0	0	1,088,000,000	ADJUSTMENT
0	0	0	0	1,189,000,000	ADJUSTMENT
0	0	0	0	8,025,000,000	ADJUSTMENT
0	0	0	0	2,650,000,000	ADJUSTMENT
0	0	0	0	825,000,000	ADJUSTMENT
0	0	0	0	90,000,000	ADJUSTMENT
0	0	0	0	7,000,000,000	ADJUSTMENT
0	0	0	0	700,000,000	ADJUSTMENT
0	0	0	0	450,000,000	ADJUSTMENT
0	0	0	0	99,000,000	ADJUSTMENT
0	0	0	0	250,000,000	ADJUSTMENT
0	0	0	0	300,000,000	ADJUSTMENT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	6,000,000,000	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	
0	0	1,109,029	0	0	ADJUSTMENT	
0	0	4,603	0	0	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	OPTIONS

0	0	0	0	0	ADJUSTMENT		

0	0	0	0	0 ADJUSTMENT

0	0	0	0	0 ADJUSTMENT

0	0	0	0	0 ADJUSTMENT

0	0	0	0	0 ADJUSTMENT

62,459,584	0	0	0	0	ADJUSTMENT		
-120,092	0	0	0	0	ADJUSTMENT		
15,861,529	0	0	0	0	ADJUSTMENT		
5,474,944	0	0	0	0	ADJUSTMENT		
0	0	17,696,027	0	0	ADJUSTMENT		
0	0	1,426,679	0	0	ADJUSTMENT		
0	0	9,147,190	0	0	ADJUSTMENT		
0	0	4,196,449	0	0	ADJUSTMENT		
0	0	798,993,727	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	271,095,831	0	0	ADJUSTMENT		
0	0	106,535,289	0	0	ADJUSTMENT		
0	0	112,962,797	0	0	ADJUSTMENT		
0	0	14,048,096	0	0	ADJUSTMENT		
0	0	-6,330,523	0	0	ADJUSTMENT		
0	0	78,893,963	0	0	ADJUSTMENT		
0	0	-2,296,705	0	0	ADJUSTMENT		
0	0	42,948,428	0	0	ADJUSTMENT		
0	0	-13,173,649	0	0	ADJUSTMENT		
0	0	75,124,739	0	0	ADJUSTMENT		
0	0	30,689,730	0	0	ADJUSTMENT		
0	0	265,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTH
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTH
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	498,316,681	0	0	ADJUSTMENT		
0	0	-167,524,308	0	0	ADJUSTMENT		
0	0	355,460,084	0	0	ADJUSTMENT		
0	0	322,748,373	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	6,156,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
29,536,076	0	0	0	0	ADJUSTMENT		
-229,167	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	156,393,938	0	0	ADJUSTMENT		
0	0	-11,557,312	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	FUND UNITS	SR ASSET BACKED NOTES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	438,427,474	0	0	0	ADJUSTMENT		
0	0	324,901,906	0	0	ADJUSTMENT		
0	0	168,678,814	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	74,479,697	0	0 ADJUSTMENT		
35,603,783	0	0	0	0 ADJUSTMENT		
21,706,673	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	1,581,895	0	0 ADJUSTMENT		
0	0	-8,781	0	0 ADJUSTMENT		
0	0	7,799,615	0	0 ADJUSTMENT		
0	0	-23,323	0	0 ADJUSTMENT		
0	0	198,464	0	0 ADJUSTMENT		
0	0	-7,468	0	0 ADJUSTMENT		
0	0	493,215	0	0 ADJUSTMENT		
0	0	9,540,428	0	0 ADJUSTMENT		
0	0	-33,480	0	0 ADJUSTMENT		
0	0	4,221,217	0	0 ADJUSTMENT		
0	0	-7,483	0	0 ADJUSTMENT		
0	0	511,691	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	484,884	0	0 ADJUSTMENT		
0	0	1,534,387	0	0 ADJUSTMENT		
0	0	69,340	0	0 ADJUSTMENT		
0	0	250,000	0	0 ADJUSTMENT		
0	0	1,281,409	0	0 ADJUSTMENT		
0	0	37,856	0	0 ADJUSTMENT		
0	0	605	0	0 ADJUSTMENT		
0	0	116,846	0	0 ADJUSTMENT		
0	0	1,421,764	0	0 ADJUSTMENT		
0	0	7,127,664	0	0 ADJUSTMENT		
0	0	-32,370	0	0 ADJUSTMENT		
0	0	1,000,000,000	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	50,000,000	0	0 ADJUSTMENT		
0	0	5,354,015	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 3439086

0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	REAL-ESTATE INVES. TRUST
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	REAL-ESTATE INVES. TRUST
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED INDEX(BROAD BASED)
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMM
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	WARRANTS
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	AMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	B
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB-
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB-
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	12,816,918	0	0	ADJUSTMENT		
0	0	215,912,746	0	0	ADJUSTMENT		
0	0	-22,500	0	0	ADJUSTMENT		
0	0	69,418	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	60,000	0	0	ADJUSTMENT		
0	0	-12,500	0	0	ADJUSTMENT		
0	0	275,000	0	0	ADJUSTMENT		
0	0	-37,166	0	0	ADJUSTMENT		
0	0	2,058,237	0	0	ADJUSTMENT		
0	0	-54,086	0	0	ADJUSTMENT		
0	0	3,460,701	0	0	ADJUSTMENT		
0	0	85,861	0	0	ADJUSTMENT		
0	0	7,547,943	0	0	ADJUSTMENT		
0	0	-75,218	0	0	ADJUSTMENT		
0	0	3,420,801	0	0	ADJUSTMENT		
0	0	-227,562	0	0	ADJUSTMENT		
0	0	9,524,205	0	0	ADJUSTMENT		
0	0	-23,095	0	0	ADJUSTMENT		
0	0	1,538,048	0	0	ADJUSTMENT		
0	0	-391,566	0	0	ADJUSTMENT		
0	0	18,634,749	0	0	ADJUSTMENT		
0	0	-59,253	0	0	ADJUSTMENT		
0	0	3,507,110	0	0	ADJUSTMENT		
0	0	-20,000	0	0	ADJUSTMENT		
0	0	20,000	0	0	ADJUSTMENT		
0	0	-13,095	0	0	ADJUSTMENT		
0	0	933,333	0	0	ADJUSTMENT		
0	0	-175,346	0	0	ADJUSTMENT		
0	0	9,019,052	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	WARRANTS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	B
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	B-
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CONV. PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CONV. PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	WARRANTS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	WARRANTS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RESTRICT STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RESTRICT STOCK
0	0	0	0	0	ADJUSTMENT	UNASSIGNED	UNASSIGNED
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RESTRICT STOCK
0	0	0	0	0	ADJUSTMENT	UNASSIGNED	UNASSIGNED
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RESTRICT STOCK
0	0	0	0	0	ADJUSTMENT	UNASSIGNED	UNASSIGNED
0	0	0	0	0	ADJUSTMENT	EQUITY	RESTRICT STOCK
0	0	0	0	0	ADJUSTMENT	OPTIONS	
0	0	0	0	0	ADJUSTMENT	OPTIONS	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
-209,828	0	0	0	0	ADJUSTMENT	
31,683,980	0	0	0	0	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	CORPORATE

0	0	0	0	0	ADJUSTMENT	CORPORATE

0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	ASSET BACKS
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	EQUITY
0	0	0	0	0	ADJUSTMENT	CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	EQUITY
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	CORPORATE
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI
0	0	0	0	0	ADJUSTMENT	MUNI

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	
0	0	0	0	0	ADJUSTMENT	MUNI	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	MUNI	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	MUNI	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	MUNI	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	MUNI	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	MUNI	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	MUNI	BONDS/NOTES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Asset Category 3	GAAP Asset Class 1 Name	GAAP Asset Class 2 Name	GAAP Asset Class 3 Name
DE	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E2			
E2			
E3			
C2			
E2			
C2			
C2			
DE	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C1			
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C2			
C2			
C1			
C1			
C2			
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C2			
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C2			
C2			
C2			
C2			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C2			
C2			
C2			
C2			
C2			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C1			
C2			
C2			
C2			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C2			
C2			
C2			
C2			
C2			
C1			
C2			
C2			
C2			
C2			
C1			
C1			
C2			
C2			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C2			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C2			
C2			
C2			
C2			
C2			
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C2			
C2			
C2			
C2			
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
E3			
C2			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2			
E3			
E3			
E3			
E2			
E3			
E3			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E2			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E3			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
C2			
C2			
C1			
E3			
E3			
C2			
E1			
E2			
E3			
E3			
E3			
E3			
E3			
G2			
E3			
E3			
E2			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E2			
E3			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2			
E3			
G1			
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
US	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
E1			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
G7			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2			
E1			
E1			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2			
E1			
E2			
E2			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1			
E2			
E1			
E1			
C2			
E1			
E1			
E1			
E1			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
C2			
E1			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2			
E1			
E2			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2			
E1			
E2			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2			
E1			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1			
E1			
E3			
C2			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
E3			
E2			
E1			
E1			
E2			
E1			
E1			
E1			
E2			
E1			
E2			
E3			
E1			
E1			
E2			
E2			
E1			
E3			
E1			
E2			
C2			
C2			
E1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
E1			
E1			
E1			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2			
E3			
E1			
E2			
E3			
E3			
E1			
E3			
E2			
E3			
E1			
E1			
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
E3			
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E2			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2			
E3			
E1			
E2			
E3			
E3			
E3			
E1			
E2			
E3			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E2			
E1			
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
E1			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
E3			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1			
E2			
E1			
E1			
E2			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2			
E1			
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
E3			
E2			
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E2			
E3			
E2			
E3			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
E1			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2			
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1			
E1			
E1			
E2			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E2			
E3			
E1			
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
E1			
E2			
E3			
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E1			
E1			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
E1			
E1			
E1			
C2			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E2			
E1			
E1			
E2			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1			
E1			
E3			
E1			
E1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1			
E3			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E2			
E1			
E2			
E3			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E2			
E3			
E1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E3			
E1			
E3			
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E3			
E1			
E1			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E2			
E3			
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
E2			
E1			
E3			
E1			
E1			
E2			
E1			
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E1			
E3			
E1			
E1			
E3			
E1			
E1			
E3			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
FR	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
E1			
E1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1
E1
E1

E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E2			
E1			
E1			
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
JP	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G2	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
C2			
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1			
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
GB	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
AU	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
GB	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
GB	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

A	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
G1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

TERM/STANDARD
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REVOLVER/STANDARD
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TERM/STANDARD
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REVOLVER/STANDARD

REVOLVER/STANDARD
TERM/STANDARD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

REVOLVER/STANDARD			
TERM/STANDARD			
TERM/STANDARD			
REVOLVER/STANDARD			
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TERM/STANDARD			
TERM/STANDARD			
TERM/STANDARD			
TERM/STANDARD			
TERM/STANDARD			
TERM/STANDARD			
	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FHLMC	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FIXED	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
AAA	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
BBMM	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
BBB	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
AAA	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
BBMM	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
BBB	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
TVA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
TVA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Corporate Stocks & Options		
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
B	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
BMM	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
B-	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
B-	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
BB	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
BBMM	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
BBB	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
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	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

CASHCAPEXEMPT

Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS
C2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
AAA	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
BBMM	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

BBB	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
AAA	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
BBMM	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
BBB	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
	Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
	Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
C1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
C1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
C1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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LEHMAN BROTHERS HOLDINGS INC.

Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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LEHMAN BROTHERS HOLDINGS INC.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
US	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
US	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
C2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E3	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

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E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS
C2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF			
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF			
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF			
UF	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

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	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
C1	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
C1	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
C2	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
C1	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
C2	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

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GFS Balance Sheet
Field Names

Ref.	BS Item		Calculation	Calculation (with Field Names)		
AA	Net Longs	Equals	(C) - (D)	Long Inventory, TD @ MV	**MINUS**	Long Inv TD Repo Rch Bfts BPM
BB	Fails MV	Is	(N)	Fail MV		
CC	Other	Equals	(O) + (P)	Net Margin Debit	**PLUS**	Other Assets
DD (New)	Rev Repos	Equals	(H) + (J) + (M)	Net Reverse	**PLUS**	Reverse Repo Allocation
EE	Borrow	Equals	(K) + (L)	Borrows	**PLUS**	Cash Borrow Allocation
FF	FAS 140/∟Seg Cash/∟Goodwill	Equals	(Q) + [R] + (S)	FASB 140	**PLUS**	Seg Cash Balance
GG	Gross Balance Sheet	Equals	(AA) + (BB) + (CC) +(DD) +(EE) + (FF)	Sum of everything above.		
HH	Net Balance Sheet	Equals	(AA) + (BB) + (CC)	Long Inventory, TD @ MV	**MINUS**	Long Inv TD Repo Rch Bfts BPM
DD (Old)	Rev Repos	Equals	(H) + (J) - (I) + (M)	Net Reverse	**PLUS**	Reverse Repo Allocation

Ref.	GFS Field Name	
A	Gross Long Inventory, TD @MV	
B	Long BPM Cusip Netdown, TD @MV	
C	Long Inventory, TD @ MV	
D	Long Inv TD Repo Rch Bfts BPM	
E	Gross Short Inventory, SD @MV	
F	Short BPM Cusip Netdown, SD@MV	
G	Short Inventory, SD @ MV	
H	Net Reverse	
I	Gilts Adjustment	**<<<< removed from Gross BS field as of May 19, 2006.**
J	Reverse Repo Allocation	
K	Borrows	
L	Cash Borrow Allocation	
M	Lockup 15C3	
N	Fail MV	
O	Net Margin Debit	
P	Other Assets	
Q	FASB 140	
R	Seg Cash Balance	
S	Goodwill	

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PLUS	Lockup 15C3				
PLUS	Goodwill				
PLUS	Fail MV	**PLUS**	Net Margin Debit	**PLUS**	Other Assets
PLUS	Lockup 15C3	**MINUS**	Gilts Adjustment		

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