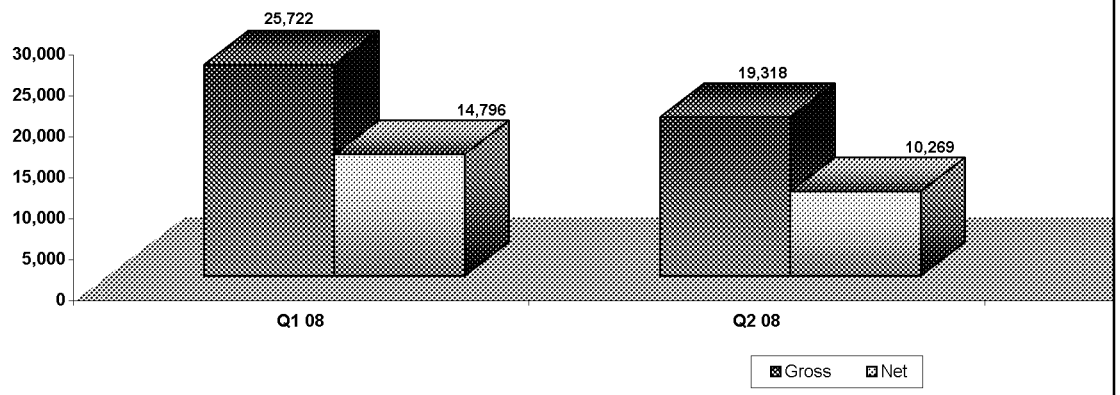
Balance Sheet - Global Rates
(In Millions)

	Q1 2008				
	Gross	Net	Repo 105	True Gross	True Net
Americas	85,782	30,572	14,373	100,155	44,945
Europe	54,105	14,217	21,059	75,164	35,276
Asia	14,525	7,638	3,623	18,148	11,261
	154,412	52,427	39,055	193,467	91,482

	Gross	Net	Repo 105
Americas	111%	125%	30%
Europe	125%	173%	53%
Asia	102%	110%	72%
	115%	138%	47%

AGENCY DESK: Gross & Net Balance Sheet (Pre Rep 105)



TOP USERS OF BALANCE SHEET IN THE AMERICAS

	GROSS				
Book	Q1	Q2	7/25		Q1
AGENCIES	16,097	12,637	15,214		5,171
RATES PROP AMER	35,074	12,311	29,105		746

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

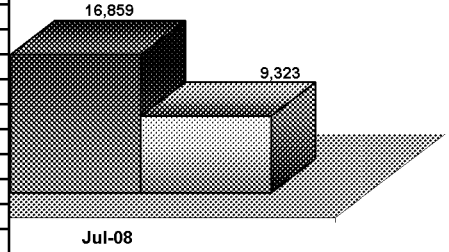
LBEX-DOCID 633334

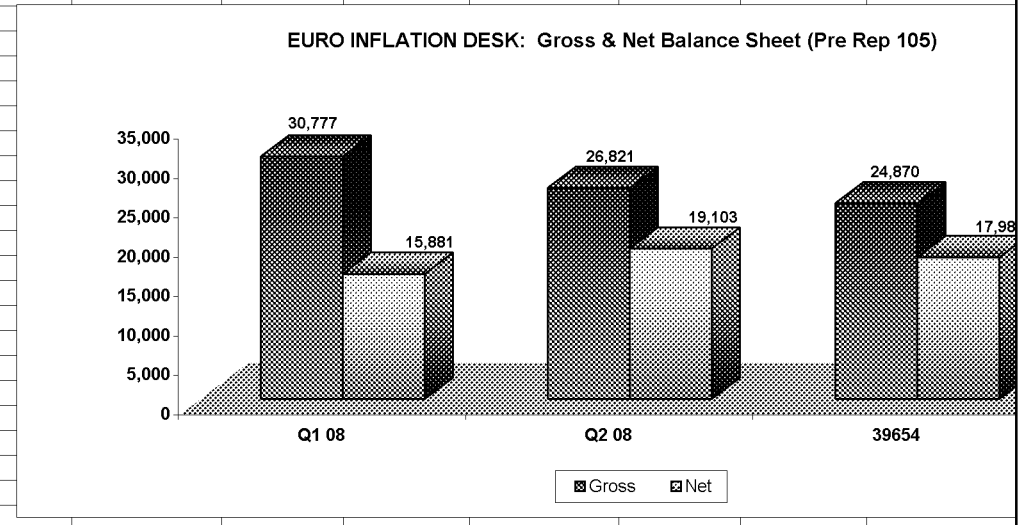
	Q2 2008						Q3 2008 Targets			
	Gross	Net	Repo 105	True Gross	True Net		Gross	Net	Repo 105	True Gross
	49,496	22,315	13,139	62,635	35,454		55,000	28,000	4,000	59,000
	28,356	11,534	26,378	54,734	37,912		35,500	20,000	14,000	49,500
	10,334	4,089	2,765	13,099	6,854		10,500	4,500	2,000	12,500
	88,186	37,938	42,282	130,468	80,220		101,000	52,500	20,000	121,000

Q2 to Q3 Changes			Q1 to Q3 Changes				
True Gross	True Net		Gross	Net	Repo 105	True Gross	True Net
94%	90%		64%	92%	28%	59%	71%
90%	90%		66%	141%	66%	66%	96%
95%	95%		72%	59%	55%	69%	58%
93%	90%		65%	100%	51%	63%	79%

*TRUE GROSS/NET: Excludes Repo-105 Benefit

*Awaiting final balance sheet for rates from Paul Mitrokostas
*Estimated 6b cut from original targets of 107b gross & 57b net
*FID balance sheet was cut 26b from 303b gross, 236b net

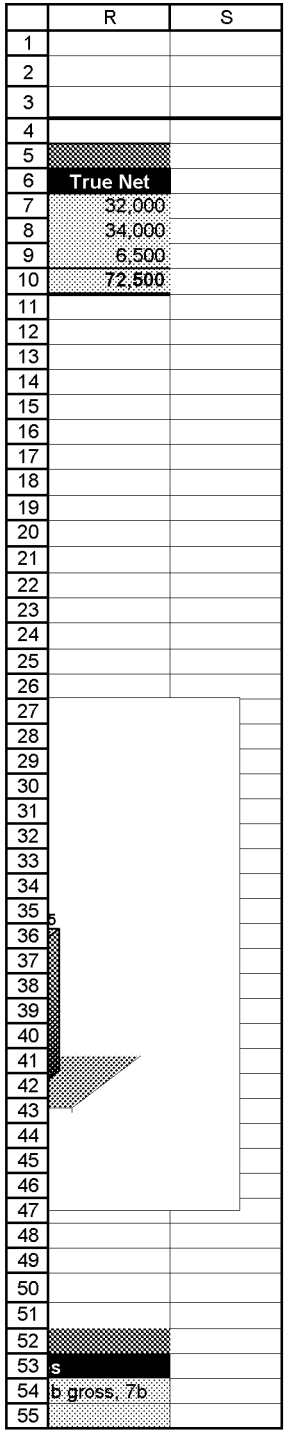




NET		REPO 105			TRUE BS Q2		
Q2	7/25	Q1	Q2	7/25	Gross	Net	Note
3,589	7,678	9,625	6,680	1,645	19,318	10,269	L/T targets of 14
1,190	3,685	1,807	5,593	37	17,903	6,783	Hoffman

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	R	S
1		
2		
3		
4		
5		
6	True Net	
7	32,000	
8	34,000	
9	6,500	
10	72,500	
11		
12		
13		
14		
15		
16		
17		
18		
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53	s	
54	b gross, 7b	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G
56	DERIVATIVE CORP		10,741	6,642	4,949		10,741
57	COUPON TRADING Total		7,059	3,577	7,798		3,177
58	PASSTHRU		7,045	4,099	9,200		7,026
59	SHORT TREAS		1,918	4,254	6,735		187
60	US SWAPS		1,620	3,832	1,613		1,182
61	AGENCY CALLABLE		3,660	777	1,269		891
62	FUND DERIVATIVES AMERICAS		317	491	238		317
63							
64							
65	TOP USERS OF BALANCE SHEET IN THE EUROPE						
66							
67				CROSS			
68	Book		Q1	Q2	7/25		Q1
69	OPTIONS INFLATION Total		17,869	9,214	22,790		2,973
70	EURO GOVTS Total		8,722	3,171	7,561		867
71	SWAPS Total		4,229	3,331	8,181		1,465
72	STRATEGIC EXOTICS Total		2,080	2,600	3,156		2,080
73	FUNDS JV TRADING Total		1,512	1,898	2,048		1,417
74	DOLLAR GOVTS Total		2,235	1,330	1,107		1,047
75	OPTIONS EXOTIC Total		448	1,772	1,329		443
76	GILTS Total		1,876	1,016	989		160
77	OPTIONS PROP Total		2,725	1,715	801		1,176
78	FUND DERIVATIVES Total		632	750	714		632
79	INDEX BASIS JV Total		578	99	612		31

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	H	I	J	K	L	M	N	O	P	Q
56	6,642	4,949		-	-	-		6,642	6,642	Receivables/Ma
57	2,067	3,909		2,153	282	-		3,859	2,349	Bare bones trea
58	4,083	9,162		-	0	-		4,099	4,083	Receiv/Specifie
59	3	3,625		-	-	-		4,254	3	Short bills
60	3,445	129		-	-	-		3,832	3,445	Spread trades n
61	323	977		337	-	-		777	323	Will remain <1b
62	385	165		-	-	-		491	385	
63										
64										
65										
66										
67	NET			REPO 105				TRUE BS Q2		
68	Q2	7/25		Q1	Q2	7/25		Gross	Net	Note
69	1,496	15,905		12,908	17,607	2,081		26,821	19,103	Biggest Issue
70	1,010	3,996		4,785	3,432	47		6,604	4,442	
71	1,453	3,705		378	769	2,414		4,100	2,222	
72	2,600	3,156		-	-	-		2,600	2,600	
73	1,698	1,874		0	1	2		1,898	1,698	
74	369	664		655	1,504	214		2,833	1,872	
75	640	1,313		5	311	3		2,084	951	
76	56	720		1,070	688	15		1,703	743	
77	328	157		736	1,582	502		3,298	1,911	
78	750	714		0	1	1		751	751	
79	99	612		282	388	94		487	487	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 633334

	R	S
56	gin to CBOT	
57	sury desk	
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60	ear Qrtr end	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A	B	C	D	E
1	Global Rates Balance Sheet as of Q1, Q2, and July 25, 2008				
2	In Millions				
3					
4					
5	REGION	BPM Level 1	BPM Level 2	Trader Name	Account
6	SUM AMERICAS	FUND DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS	Lingfeng Song	&EQJVNYLBF
7					&EQJVNYLBSF
8					95121647
9					95121756
10					95121825
11					95121834
12					95126120
13					GSFD
14				Lingfeng Song Total	
15				UNASSIGNED	95121878
16					95126119
17				UNASSIGNED Total	
18			FUND DERIVATIVES AMERICAS Total		
19		FUND DERIVATIVES AMERICAS Total			
20		LINEAR TRADING AMERICAS	AGENCIES	AGARWAL	93168166
21					G12H
22					G17L
23					GM75
24					GMBM
25				AGARWAL Total	
26				AGARWAL STRIPS	&611A
27				AGARWAL STRIPS Total	
28				KING	0740058F9
29					078004215
30					G144
31					GM74
32					GMGQ
33					GMK2
34				KING Total	
35				KING, MITCHELL	0740058F9
36					G144
37					GM74
38					GMGQ
39					GMK2
40					GPK2
41				KING, MITCHELL Total	
42				RIZZIERI SYND	GM70
43					GM77
44				RIZZIERI SYND Total	
45				VOLK	G16D
46					GM73
47				VOLK Total	
48			AGENCIES Total		
49			AGENCY CALLABLE	Chad DeBolt/Patty C. Kao	G1VG
50					G1VH
51					GM33
52					GMO5
53					GMO6
54				Chad DeBolt/Patty C. Kao Total	
55			AGENCY CALLABLE Total		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	F	G	H	I	J	K	L	M	N	O	P
1											
2											
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
6	(17)	(10)	(22)		(17)	(10)	(22)		-	-	-
7	(206)	(116)	(182)		(206)	(116)	(109)		-	-	-
8	0	0	-		0	0	-		-	-	-
9	239	17	19		239	17	19		-	-	-
10	14	20	26		14	20	26		-	-	-
11	20	0	12		20	0	12		-	-	-
12	168	204	198		168	204	198		-	-	-
13	99	260	35		99	260	35		-	-	-
14	317	375	86		317	375	160		-	-	-
15	-	10	6		-	10	5		-	-	-
16	0	105	145		0	-	0		-	-	-
17	0	115	151		0	10	5		-	-	-
18	**317**	**491**	**238**		**317**	**385**	**165**		**-**	**-**	**-**
19	317	491	238		317	385	165		-	-	-
20	0	0	0		0	0	0		-	-	-
21	247	164	173		149	149	148		-	-	-
22	5,368	4,080	3,926		1,255	443	1,080		2,466	781	-
23	-	373	605		-	373	605		-	568	270
24	823	844	1,125		378	527	747		183	58	-
25	6,439	5,461	5,829		1,782	1,492	2,580		2,649	1,408	270
26	-	-	47		-	-	47		-	-	-
27	-	-	47		-	-	47		-	-	-
28	20	20	-		20	20	-		-	-	-
29	-	97	-		-	97	-		-	518	-
30	430	454	-		401	390	-		-	-	-
31	-	552	-		-	552	-		-	3,007	-
32	238	39	-		161	39	-		128	-	-
33	6,513	4,714	-		2,209	901	-		6,371	1,366	-
34	7,201	5,875	-		2,792	1,997	-		6,500	4,891	-
35	-	-	19		-	-	19		-	-	-
36	-	-	380		-	-	380		-	-	-
37	-	-	2,209		-	-	2,209		-	-	1,275
38	-	-	24		-	-	23		-	-	-
39	-	-	5,258		-	-	1,866		-	-	-
40	-	-	-		-	-	-		-	-	-
41	-	-	7,890		-	-	4,497		-	-	1,275
42	27	-	-		-	-	-		-	-	-
43	-	154	232		-	16	89		-	75	-
44	27	154	232		-	16	89		-	75	-
45	2,430	1,124	1,187		597	61	437		476	94	100
46	-	23	28		-	23	28		-	213	-
47	2,430	1,147	1,216		597	84	465		476	307	100
48	**16,097**	**12,637**	**15,214**		**5,171**	**3,589**	**7,678**		**9,625**	**6,680**	**1,645**
49	3,283	657	981		620	206	862		203	-	-
50	-	-	-		-	-	-		-	-	-
51	115	2	-		115	2	-		-	-	-
52	262	118	272		155	115	115		134	-	-
53	-	-	16		-	-	-		-	-	-
54	3,660	777	1,269		891	323	977		337	-	-
55	**3,660**	**777**	**1,269**		**891**	**323**	**977**		**337**	**-**	**-**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E
3					
4					
5	**REGION**	**BPM Level 1**	**BPM Level 2**	**Trader Name**	**Account**
56			COUPON TRADING	BALANCE SHEET	G1GV
57				BALANCE SHEET Total	
58				CDELANEY	G1T3
59				CDELANEY Total	
60				CONTROL	93168135
61				CONTROL Total	
62				FRED STEMP	G10X
63				FRED STEMP Total	
64				GEWIRTZ	G12P
65					G12V
66					G16L
67					G46L
68				GEWIRTZ Total	
69				GOLDEN	G1LB
70				GOLDEN Total	
71				KANOS	G1GT
72				KANOS Total	
73				MCSWEENEY	G1AU
74				MCSWEENEY Total	
75				MONAGHAN	G16G
76					G1L5
77				MONAGHAN Total	
78				TIM BAER	0740063Q8
79					G14B
80					G1TV
81					GM7L
82				TIM BAER Total	
83			COUPON TRADING Total		
84			INT RATE FLOW STRATEGIES	Alexander Phillips	61O2
85					G4O2
86				Alexander Phillips Total	
87				FAY	G1C8
88				FAY Total	
89			INT RATE FLOW STRATEGIES Total		
90			PASSTHRU JV	15YR	&GAC7
91					93168149
92					G15W
93					GAXY
94				15YR Total	
95				30YR	GAD2
96					GAGB
97					GAM1
98					GMX9
99				30YR Total	
100				Deirdre Dunn	&MNMLBSF
101				Deirdre Dunn Total	
102				Deirdre Dunn/Christopher V Owen	&GAC7
103					93168149
104					G15W
105					GAXY
106				Deirdre Dunn/Christopher V Owen Total	
107				Deirdre Dunn/Jared Work	GAD2
108					GAGB

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	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
56	-	(200)	(2)		-	(200)	(2)		-	-	-
57	-	(200)	(2)		-	(200)	(2)		-	-	-
58	0	0	-		0	-	-		-	-	-
59	0	0	-		0	-	-		-	-	-
60	-	-	-		-	-	-		-	-	-
61	-	-	-		-	-	-		-	-	-
62	303	6	286		21	(0)	87		-	0	-
63	303	6	286		21	(0)	87		-	0	-
64	615	421	682		374	222	394		18	-	-
65	13	67	49		-	-	-		-	-	-
66	2,823	897	2,512		883	324	1,345		1,580	248	-
67	-	-	-		-	-	-		-	-	-
68	3,451	1,386	3,243		1,258	546	1,739		1,598	248	-
69	-	-	-		-	-	-		-	-	-
70	-	-	-		-	-	-		-	-	-
71	1,949	245	999		1,157	234	319		-	-	-
72	1,949	245	999		1,157	234	319		-	-	-
73	235	9	120		214	1	0		-	-	-
74	235	9	120		214	1	0		-	-	-
75	712	892	502		360	565	250		59	11	-
76	0	0	0		0	0	0		-	-	-
77	712	893	502		361	565	250		59	11	-
78	-	-	-		-	-	-		-	-	-
79	207	1,240	2,649		149	922	1,515		276	22	-
80	0	-	-		-	-	-		-	-	-
81	203	-	-		18	-	-		219	-	-
82	410	1,240	2,649		167	922	1,515		496	22	-
83	**7,059**	**3,577**	**7,798**		**3,177**	**2,067**	**3,909**		**2,153**	**282**	**-**
84	-	51	-		-	0	-		-	0	-
85	-	4	-		-	-	-		-	-	-
86	-	54	-		-	0	-		-	0	-
87	118	0	262		5	0	120		73	-	-
88	118	0	262		5	0	120		73	-	-
89	**118**	**54**	**262**		**5**	**0**	**120**		**73**	**0**	**-**
90	-	-	2,872		-	-	2,872		-	-	-
91	-	-	-		-	-	-		-	-	-
92	-	-	441		-	-	441		-	-	-
93	-	-	0		-	-	0		-	-	-
94	-	-	3,313		-	-	3,313		-	-	-
95	-	-	8		-	-	2		-	-	-
96	-	-	2		-	-	2		-	-	-
97	-	-	21		-	-	21		-	-	-
98	-	-	408		-	-	406		-	-	-
99	-	-	440		-	-	430		-	-	-
100	-	44	17		-	44	17		-	-	-
101	-	44	17		-	44	17		-	-	-
102	4,057	1,769	-		4,057	1,769	-		-	-	-
103	-	-	-		-	-	-		-	-	-
104	84	150	-		82	140	-		-	-	-
105	0	0	-		0	0	-		-	-	-
106	4,142	1,919	-		4,140	1,908	-		-	-	-
107	3	-	-		3	-	-		-	-	-
108	0	31	-		0	31	-		-	-	-

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E
3					
4					
5	REGION	BPM Level 1	BPM Level 2	Trader Name	Account
109					GAM1
110					GMX9
111				Deirdre Dunn/Jared Work Total	
112				Deirdre Dunn/Nathan Jones	GAD5
113					GAWA
114					GMOY
115					GMOZ
116				Deirdre Dunn/Nathan Jones Total	
117				GNMA	GMOY
118					GMOZ
119				GNMA Total	
120				SPECIFIED	GAD5
121					GAWA
122				SPECIFIED Total	
123			PASSTHRU JV Total		
124			SHORT TERM AGENCIES	Alexander P. Hazelton/Michael J. McLaugh	G108
125					G109
126					G116
127					G1JR
128					G1LK
129					GMYZ
130					GPYZ
131				Alexander P. Hazelton/Michael J. McLaugh Total	
132			SHORT TERM AGENCIES Total		
133			SHORT TERM US TREASURIES	Bradford Hughes	GACD
134					GDCD
135				Bradford Hughes Total	
136				HAZELTON/SHEN	G1TD
137					G4TD
138					GACB
139					PE1TD
140					PE4TD
141					PEDCB
142				HAZELTON/SHEN Total	
143				Ivan W. Shen	G15P
144					G173
145					G473
146				Ivan W. Shen Total	
147				SHORT TERM DESK	G194
148				SHORT TERM DESK Total	
149				WIEGAND/GIOVACCO	&STRTBILLS
150				WIEGAND/GIOVACCO Total	
151			SHORT TERM US TREASURIES Total		
152			US SWAPS	LONG SWAPS	6AHH
153					6AJ7
154					8MWF
155				LONG SWAPS Total	
156				SUNG	GAHH
157				SUNG Total	
158				SWAPS IBD CONTRA	IBCASFDLF
159				SWAPS IBD CONTRA Total	
160			US SWAPS Total		

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	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
109	6	-	-		6	-	-		-	-	-
110	1,271	265	-		1,263	260	-		-	0	-
111	1,280	296	-		1,272	291	-		-	0	-
112	155	166	-		153	166	-		-	0	-
113	1,458	1,671	-		1,452	1,671	-		-	-	-
114	0	0	-		0	0	-		-	-	-
115	10	4	-		10	3	-		-	-	-
116	1,623	1,841	-		1,615	1,840	-		-	0	-
117	-	-	-		-	-	-		-	-	-
118	-	-	71		-	-	71		-	-	-
119	-	-	71		-	-	71		-	-	-
120	-	-	523		-	-	495		-	-	-
121	-	-	4,836		-	-	4,836		-	-	-
122	-	-	5,359		-	-	5,331		-	-	-
123	**7,045**	**4,099**	**9,200**		**7,026**	**4,083**	**9,162**		**-**	**0**	**-**
124	-	7	-		-	7	-		-	-	-
125	0	-	-		0	-	-		-	-	-
126	33	-	234		33	-	234		-	-	-
127	-	-	7		-	-	7		-	-	-
128	137	35	174		32	3	89		-	-	-
129	-	-	-		-	-	-		-	-	-
130	-	-	-		-	-	-		-	-	-
131	169	43	414		65	10	330		-	-	-
132	**169**	**43**	**414**		**65**	**10**	**330**		**-**	**-**	**-**
133	1,489	250	6,656		12	-	3,545		-	-	-
134	-	-	-		-	-	-		-	-	-
135	1,489	250	6,656		12	-	3,545		-	-	-
136	0	-	0		0	-	-		-	-	-
137	-	-	-		-	-	-		-	-	-
138	3,711	4,002	2,676		59	4	18		-	-	-
139	6	3	-		-	-	-		-	-	-
140	-	-	-		-	-	-		-	-	-
141	-	-	-		-	-	-		-	-	-
142	3,717	4,005	2,676		59	4	18		-	-	-
143	16	0	0		-	-	0		-	-	-
144	335	2	126		25	2	61		-	-	-
145	-	-	-		-	-	-		-	-	-
146	350	2	126		25	2	61		-	-	-
147	172	-	-		-	-	-		-	-	-
148	172	-	-		-	-	-		-	-	-
149	(3,810)	(2)	(2,722)		91	(2)	1		-	-	-
150	(3,810)	(2)	(2,722)		91	(2)	1		-	-	-
151	**1,918**	**4,254**	**6,735**		**187**	**3**	**3,625**		**-**	**-**	**-**
152	398	3,664	155		276	3,291	-		-	-	-
153	302	0	1,315		-	-	-		-	-	-
154	14	14	13		-	-	-		-	-	-
155	715	3,677	1,483		276	3,291	-		-	-	-
156	618	-	-		618	-	-		-	-	-
157	618	-	-		618	-	-		-	-	-
158	287	154	129		287	154	129		-	-	-
159	287	154	129		287	154	129		-	-	-
160	**1,620**	**3,832**	**1,613**		**1,182**	**3,445**	**129**		**-**	**-**	**-**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E
3					
4					
5	REGION	BPM Level 1	BPM Level 2	Trader Name	Account
161		LINEAR TRADING AMERICAS Total			
162		LIQUID MKTS PROP AMERICA	FX PROP LATAM	Anshuman Goyal	074000399
163					078001088
164				Anshuman Goyal Total	
165				GOYAL, ANSHUMAN	074000399
166					078001088
167				GOYAL, ANSHUMAN Total	
168				Shashank Agrawal	072004GS7
169				Shashank Agrawal Total	
170				UNASSIGNED	077006633
171					078000288
172				UNASSIGNED Total	
173			FX PROP LATAM Total		
174			RATES PROP AMER	ADMIN1	07100BCW7
175				ADMIN1 Total	
176				AMIN, KAUSHIK	&614M
177					07100BCW7
178				AMIN, KAUSHIK Total	
179				AMIT JAIN	93168139
180					G13U
181					G1C2
182					G1SL
183				AMIT JAIN Total	
184				BRUMBACH, CHRISTOPHER	0710096X7
185					0710096Y5
186					07200CQ90
187					0780014S0
188					6AIW
189				BRUMBACH, CHRISTOPHER Total	
190				Christopher Brumbach	0710096X7
191					0710096Y5
192					07200CQ90
193					0780014S0
194					0780015T7
195					0780017Y4
196					6AIW
197					6MA1
198					GDIW
199				Christopher Brumbach Total	
200				HOFFMAN	07100CVS3
201					072006PK9
202					072006R43
203					072006RC5
204					073004376
205					0730049C9
206					0730049D7
207					0730049Q8
208					0740056F1
209					0740063S4
210					078009149
211					61TS
212					61TY

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
161	37,887	25,272	22,566		17,705	13,821	25,930		12,188	6,962	1,645
162	124	46	-		119	43	-		0	6	-
163	45	32	-		45	32	-		-	-	-
164	169	78	-		164	75	-		0	6	-
165	-	-	15		-	-	15		-	-	-
166	-	-	25		-	-	25		-	-	-
167	-	-	40		-	-	40		-	-	-
168	110	1	-		110	1	-		0	-	-
169	110	1	-		110	1	-		0	-	-
170	-	-	-		-	-	-		-	-	-
171	-	-	-		-	-	-		-	-	-
172	-	-	-		-	-	-		-	-	-
173	**279**	**79**	**40**		**274**	**76**	**40**		**0**	**6**	**-**
174	26	33	-		26	33	-		-	-	-
175	26	33	-		26	33	-		-	-	-
176	-	-	10		-	-	10		-	-	-
177	-	-	28		-	-	28		-	-	-
178	-	-	38		-	-	38		-	-	-
179	8	-	-		8	-	-		-	-	-
180	2,225	692	-		-	129	-		-	-	-
181	-	-	-		-	-	-		-	-	-
182	33	-	-		8	-	-		-	-	-
183	2,266	692	-		15	129	-		-	-	-
184	-	-	-		-	-	-		-	-	-
185	-	-	-		-	-	-		-	-	-
186	-	-	-		-	-	-		-	-	-
187	-	-	1,096		-	-	463		-	-	17
188	-	-	3,566		-	-	605		-	-	-
189	-	-	4,661		-	-	1,067		-	-	17
190	0	-	-		-	-	-		-	-	-
191	-	-	-		-	-	-		-	-	-
192	1,442	239	-		-	-	-		-	-	-
193	1,128	-	-		0	-	-		0	-	-
194	-	-	-		-	-	-		-	379	-
195	574	809	-		-	-	-		-	-	-
196	6,678	-	-		-	-	-		-	-	-
197	-	-	-		-	-	-		-	-	-
198	-	148	-		-	-	-		-	-	-
199	9,823	1,196	-		0	-	-		0	379	-
200	-	3	-		-	3	-		-	-	-
201	258	152	-		107	2	-		-	-	-
202	-	3	-		-	3	-		-	-	-
203	-	-	-		-	-	-		-	-	-
204	357	11	-		173	11	-		-	165	-
205	191	405	-		191	405	-		1,807	4,937	-
206	2,507	-	-		-	-	-		-	-	-
207	242	-	-		-	-	-		-	-	-
208	144	-	-		-	-	-		-	-	-
209	27	-	-		25	-	-		-	-	-
210	-	14	-		-	13	-		-	81	-
211	-	-	-		-	-	-		-	-	-
212	4,131	463	-		7	56	-		-	-	-

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E
3					
4					
5	REGION	BPM Level 1	BPM Level 2	Trader Name	Account
213					G1T7
214					G1TW
215					G4T7
216					G4TY
217				HOFFMAN Total	
218				HOFFMAN, JONATHAN	07100CVS3
219					072006PK9
220					072006R43
221					073004376
222					0730049C9
223					0730049D7
224					078009149
225					61TY
226					G1T7
227					G1TW
228					G4T7
229				HOFFMAN, JONATHAN Total	
230				JAIN, AMIT	G13U
231				JAIN, AMIT Total	
232				JAY	&614M
233				JAY Total	
234				PHILLIPS, ALEXANDER	61O2
235					G4O2
236				PHILLIPS, ALEXANDER Total	
237				ROBSON, THOMAS	61BM
238				ROBSON, THOMAS Total	
239				TROBSON	61BM
240				TROBSON Total	
241				Yunho Song	6M5O
242				Yunho Song Total	
243			RATES PROP AMER Total		
244		LIQUID MKTS PROP AMERICA Total			
245		OPTIONS AMERICAS	CPI DERIVATIVES US	Alvaro Mucida	6AFV
246				Alvaro Mucida Total	
247				MUCIDA, ALVARO	&CPIDERIVLBIE
248				MUCIDA, ALVARO Total	
249			CPI DERIVATIVES US Total		
250			DERIV MORTGAGE OPTIONS	SCELSA	G12I
251					G12T
252					G12U
253					G14J
254				SCELSA Total	
255				SCELSA, JOHN	G1WH
256				SCELSA, JOHN Total	
257			DERIV MORTGAGE OPTIONS Total		
258			US BOND OPTIONS	JEFF MICHAELS	G1AC
259					G1AD
260					GMHF
261					GMJF
262					PEMHF
263				JEFF MICHAELS Total	
264				SHORT OPTIONS	&BONDOPT
265				SHORT OPTIONS Total	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
213	15,067	9,318	-		202	514	-		-	29	-
214	-	-	-		-	-	-		-	-	-
215	-	0	-		-	-	-		-	-	-
216	-	-	-		-	-	-		-	-	-
217	22,926	10,368	-		705	1,007	-		1,807	5,213	-
218	-	-	-		-	-	-		-	-	-
219	-	-	143		-	-	-		-	-	-
220	-	-	1		-	-	1		-	-	-
221	-	-	174		-	-	174		-	-	-
222	-	-	1,142		-	-	1,058		-	-	3
223	-	-	-		-	-	-		-	-	-
224	-	-	77		-	-	77		-	-	16
225	-	-	621		-	-	-		-	-	-
226	-	-	20,116		-	-	483		-	-	-
227	-	-	-		-	-	-		-	-	-
228	-	-	-		-	-	-		-	-	-
229	-	-	22,275		-	-	1,793		-	-	20
230	-	-	1,069		-	-	502		-	-	-
231	-	-	1,069		-	-	502		-	-	-
232	-	21	-		-	21	-		-	-	-
233	-	21	-		-	21	-		-	-	-
234	-	-	782		-	-	267		-	-	-
235	-	-	251		-	-	-		-	-	-
236	-	-	1,033		-	-	267		-	-	-
237	-	-	29		-	-	17		-	-	-
238	-	-	29		-	-	17		-	-	-
239	3	-	-		-	-	-		-	-	-
240	3	-	-		-	-	-		-	-	-
241	31	-	-		-	-	-		-	-	-
242	31	-	-		-	-	-		-	-	-
243	**35,074**	**12,311**	**29,105**		**746**	**1,190**	**3,685**		**1,807**	**5,593**	**37**
244	35,262	12,389	29,144		1,020	1,268	3,725		1,807	5,593	37
245	320	70	873		229	26	782		356	565	998
246	320	70	873		229	26	782		356	565	998
247	-	11	18		-	11	18		-	-	-
248	-	11	18		-	11	18		-	-	-
249	**320**	**81**	**891**		**229**	**37**	**800**		**356**	**565**	**998**
250	30	38	99		3	5	31		-	9	-
251	27	39	110		27	39	110		-	-	-
252	0	4	24		0	4	24		-	-	-
253	0	-	2		0	-	2		-	-	-
254	58	81	234		30	48	166		-	9	-
255	-	-	5		-	-	5		-	-	-
256	-	-	5		-	-	5		-	-	-
257	**58**	**81**	**239**		**30**	**48**	**172**		**-**	**9**	**-**
258	-	0	2		-	0	2		-	-	-
259	-	-	-		-	-	-		-	-	-
260	14	13	28		13	13	4		-	-	-
261	123	1	25		24	-	-		-	-	-
262	-	1	4		-	1	4		-	-	-
263	137	15	58		37	14	10		-	-	-
264	-	16	31		-	16	31		-	-	-
265	-	16	31		-	16	31		-	-	-

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E
3					
4					
5	REGION	BPM Level 1	BPM Level 2	Trader Name	Account
266			US BOND OPTIONS Total		
267			US LONG OPTIONS	JEFF MICHAELS	6ACR
268					6APL
269					6MKA
270				JEFF MICHAELS Total	
271				LONG OPTIONS	611A
272					6AI0
273				LONG OPTIONS Total	
274				MICHAELS, JEFF ALAN	6AJF
275				MICHAELS, JEFF ALAN Total	
276				OPTIONS IBD CONTRA	&DERIVFID
277				OPTIONS IBD CONTRA Total	
278			US LONG OPTIONS Total		
279		OPTIONS AMERICAS Total			
280		RATES MANAGEMENT AMERICAS	DERIVATIVE CORPORATE	DERIVATIVES CORPORATE	&CORECORP
281					&CORECORPLBSF
282				DERIVATIVES CORPORATE Total	
283			DERIVATIVE CORPORATE Total		
284			HOUSE	RIZZIERI	G1DH
285				RIZZIERI Total	
286			HOUSE Total		
287		RATES MANAGEMENT AMERICAS Total			
288		STRUCTURED PRODUCTS AMERICAS	DERIVATIVES MORTGAGES	MORTGAGE DERIVATIVES	6ARQ
289				MORTGAGE DERIVATIVES Total	
290				PING FENG	&MTGLBDP
291					6AZS
292					6MKG
293					GMZS
294				PING FENG Total	
295			DERIVATIVES MORTGAGES Total		
296			EXOTIC OPTIONS	EXOTIC OPTIONS	&EXOTOPT
297					6ARU
298				EXOTIC OPTIONS Total	
299				FAUCHEUX, LUC	6MAL
300					6MSP
301				FAUCHEUX, LUC Total	
302			EXOTIC OPTIONS Total		
303			HEDGE FUND REPLICATION	PING FENG	95121878
304				PING FENG Total	
305			HEDGE FUND REPLICATION Total		
306			RATES CVA US	BOWMAR, PAUL	SECPB251480
307					SECPB508140
308				BOWMAR, PAUL Total	
309				UNASSIGNED	SECPB251480
310					SECPB508140
311				UNASSIGNED Total	
312			RATES CVA US Total		
313			STRUCTURED NOTES	Ashees Jain / Aksay Murthy	07100CTJ6
314					07200CRL2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 10E		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
266	137	31	89		37	30	41		-	-	-
267	-	-	-		-	-	-		-	-	-
268	-	-	-		-	-	-		-	-	-
269	529	-	-		5	-	-		-	-	-
270	529	-	-		5	-	-		-	-	-
271	-	-	-		-	-	-		-	-	-
272	-	-	107		-	-	-		-	-	-
273	-	-	107		-	-	-		-	-	-
274	-	(0)	-		-	(0)	-		-	0	-
275	-	(0)	-		-	(0)	-		-	0	-
276	222	207	200		222	207	200		-	-	-
277	222	207	200		222	207	200		-	-	-
278	750	207	308		227	207	200		-	0	-
279	1,268	400	1,527		522	523	1,213		356	574	988
280	2,370	2,015	1,552		2,370	2,015	1,552		-	-	-
281	8,371	4,627	3,397		8,371	4,627	3,397		-	-	-
282	10,741	6,642	4,949		10,741	6,642	4,949		-	-	-
283	10,741	6,642	4,949		10,741	6,642	4,949		-	-	-
284	1	-	-		-	-	-		-	-	-
285	1	-	-		-	-	-		-	-	-
286	1	-	-		-	-	-		-	-	-
287	10,742	6,642	4,949		10,741	6,642	4,949		-	-	-
288	14	3	-		14	3	-		-	-	-
289	14	3	-		14	3	-		-	-	-
290	6	2	2		6	2	2		-	-	-
291	35	33	31		35	33	31		-	-	-
292	-	95	105		-	-	1		-	-	-
293	1	0	-		1	0	-		-	-	-
294	41	130	139		41	35	35		-	-	-
295	55	133	139		55	38	35		-	-	-
296	11	1	0		11	1	0		-	-	-
297	139	(2)	-		-	(2)	-		-	2	-
298	150	(1)	0		11	(1)	0		-	2	-
299	6	-	-		-	-	-		-	-	-
300	5	-	-		-	-	-		-	-	-
301	12	-	-		-	-	-		-	-	-
302	162	(1)	0		11	(1)	0		-	2	-
303	-	-	-		-	-	-		-	-	-
304	-	-	-		-	-	-		-	-	-
305	-	-	-		-	-	-		-	-	-
306	-	4	4		-	4	4		-	-	-
307	-	3	3		-	3	3		-	-	-
308	-	6	6		-	6	6		-	-	-
309	4	-	-		4	-	-		-	-	-
310	2	-	-		2	-	-		-	-	-
311	6	-	-		6	-	-		-	-	-
312	6	6	6		6	6	6		-	-	-
313	-	-	0		-	-	0		-	-	-
314	0	-	-		0	-	-		0	-	-

	A	B	C	D	E
3					
4					
5	**REGION**	**BPM Level 1**	**BPM Level 2**	**Trader Name**	**Account**
315				Ashees Jain / Aksay Murthy Total	
316				Morgan C Baumann/Ashees Jain	07100CPF8
317					07200CRN8
318					076009760
319					93111549
320					G10F
321					G1G1
322					GM44
323					GMG9
324					GMU1
325				Morgan C Baumann/Ashees Jain Total	
326				UNASSIGNED	073002602
327				UNASSIGNED Total	
328			**STRUCTURED NOTES Total**		
329		**STRUCTURED PRODUCTS AMERICAS Total**			
330	**SUM AMERICAS Total**				
331	**SUM ASIA**	**LINEAR TRADING ASIA**	**GOVERNMENTS ASIA-NON YEN**	Anant Swarup	076009216
332					GA4C
333					GMDO
334					GMYN
335				Anant Swarup Total	
336				Andrea Rizzo	0710079X8
337				Andrea Rizzo Total	
338				Diego Urra	DIEGOLBI
339				Diego Urra Total	
340				Iris Yao	0770038K0
341					GA5I
342					GA6I
343				Iris Yao Total	
344				Nishant Pathela	GM0V
345				Nishant Pathela Total	
346			**GOVERNMENTS ASIA-NON YEN Total**		
347			**GOVERNMENTS ASIA-YEN**	Hirotaka Kanamori	077004042
348					077004075
349					078008083
350				Hirotaka Kanamori Total	
351				Katsuya Miyoshi	071003313
352					077004018
353					GFSADJ24348
354					GOVJV
355				Katsuya Miyoshi Total	
356				Makoto Umino	077009710
357				Makoto Umino Total	
358				Minoru Osawa	0770090V1
359				Minoru Osawa Total	
360				Motonori Suwa	077009777
361					077009785
362				Motonori Suwa Total	
363				Naoto Ichinoe	077009686
364				Naoto Ichinoe Total	
365				TSUBOUCHI	GOVT

	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
315	0	-	0		0	-	0		0	-	-
316	-	-	-		-	-	-		-	-	-
317	33	6	1		33	6	1		-	-	-
318	3	5	1		3	5	1		21	3	5
319	0	-	-		-	-	-		-	-	-
320	60	54	39		60	26	37		-	-	-
321	-	76	57		-	76	57		-	-	-
322	1	5	8		1	5	8		-	-	-
323	10	10	12		10	10	12		-	-	-
324	90	7	9		90	7	9		-	-	-
325	196	163	127		196	136	125		21	3	5
326	-	-	4		-	-	4		-	-	-
327	-	-	4		-	-	4		-	-	-
328	**196**	**163**	**131**		**196**	**136**	**129**		**21**	**3**	**5**
329	419	381	275		253	175	170		21	5	5
330	**85,782**	**49,496**	**78,641**		**30,572**	**22,315**	**36,151**		**14,373**	**13,139**	**2,684**
331	0	0	-		0	0	-		-	-	-
332	1,113	496	349		286	175	76		-	-	-
333	-	1	-		-	-	-		-	-	-
334	465	130	149		292	68	93		-	-	-
335	1,578	627	498		578	243	169		-	-	-
336	112	-	-		2	-	-		26	-	-
337	112	-	-		2	-	-		26	-	-
338	204	-	-		204	-	-		-	-	-
339	204	-	-		204	-	-		-	-	-
340	11	0	10		4	0	1		6	-	0
341	-	-	-		-	-	-		-	-	-
342	10	22	-		-	22	-		-	-	-
343	20	22	10		4	22	1		6	-	0
344	2	6	-		-	0	-		-	-	-
345	2	6	-		-	0	-		-	-	-
346	**1,916**	**654**	**508**		**788**	**265**	**170**		**32**	**-**	**0**
347	4,748	3,173	4,849		1,680	1,301	2,196		972	613	-
348	-	-	133		-	-	133		-	-	-
349	250	265	188		38	81	99		43	48	-
350	4,998	3,438	5,169		1,718	1,382	2,427		1,015	662	-
351	4,194	4,688	6,009		2,211	1,630	3,204		1,005	1,209	24
352	51	64	404		51	41	404		94	373	-
353	60	106	87		60	106	87		-	-	-
354	-	-	-		-	-	-		-	-	-
355	4,305	4,858	6,500		2,322	1,778	3,695		1,100	1,582	24
356	604	459	404		526	301	264		-	0	-
357	604	459	404		526	301	264		-	0	-
358	29	165	323		21	61	202		8	29	-
359	29	165	323		21	61	202		8	29	-
360	74	354	548		0	117	131		-	92	-
361	449	379	552		252	197	408		30	236	-
362	523	732	1,100		252	315	539		30	328	-
363	-	-	-		-	-	-		-	-	-
364	-	-	-		-	-	-		-	-	-
365	(238)	(880)	-		(238)	(880)	-		-	-	-

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E
3					
4					
5	REGION	BPM Level 1	BPM Level 2	Trader Name	Account
366				TSUBOUCHI Total	
367			GOVERNMENTS ASIA-YEN Total		
368		LINEAR TRADING ASIA Total			
369		OPTIONS ASIA	DERIVATIVES AUSTRALIA	Frederic Cogny	0710059P9
370				Frederic Cogny Total	
371				Roger Sewell	07300BK06
372					07300BK14
373				Roger Sewell Total	
374				Touw, Marten	07300BLJ4
375				Touw, Marten Total	
376				Vincent Hua	07300BLJ4
377				Vincent Hua Total	
378			DERIVATIVES AUSTRALIA Total		
379			FID DERIVS ASIA	Adrian Averre	072006XD6
380					61G3
381				Adrian Averre Total	
382				Anant Swarup	6A13
383					6AG8
384					AS21122
385				Anant Swarup Total	
386				Jeremy Martin	076003649
387					076003672
388					61KA
389				Jeremy Martin Total	
390				Katsuya Miyoshi	077009793
391				Katsuya Miyoshi Total	
392				Nishant Pathela	6MJU
393				Nishant Pathela Total	
394				Omri Beer	072006XD6
395					077004026
396					078002LH3
397					61G3
398				Omri Beer Total	
399				Satu S. Parikh	BNDOPTJGB
400					DERIVLBSFSWMTM
401				Satu S. Parikh Total	
402			FID DERIVS ASIA Total		
403			IRP MORTGAGE ASIA	Tomohiro Mikajiri	G1UI
404				Tomohiro Mikajiri Total	
405			IRP MORTGAGE ASIA Total		
406		OPTIONS ASIA Total			
407		STRUCTURED PRODUCTS ASIA	EXOTICS AUSTRALIA	Popli, Yakun	0710059P9
408				Popli, Yakun Total	
409				UNASSIGNED	0710059P9
410				UNASSIGNED Total	
411			EXOTICS AUSTRALIA Total		
412			FID EXOTICS ASIA	Indukuri, Vijay Kumar Raju	074000514
413					077004059
414					077004422
415					6193
416					619A
417				Indukuri, Vijay Kumar Raju Total	
418				Marty, Hugo-Lancelot	0710007S6

	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
366	(238)	(880)	-		(238)	(880)	-		-	-	-
367	**10,221**	**8,772**	**13,496**		**4,601**	**2,957**	**7,129**		**2,153**	**2,601**	**24**
368	12,137	9,428	14,005		5,936	3,722	7,285		2,184	2,601	24
369	30	-	-		30	-	-		-	-	-
370	30	-	-		30	-	-		-	-	-
371	-	-	162		-	-	162		-	-	-
372	-	65	81		-	65	81		-	-	-
373	-	65	243		-	65	243		-	-	-
374	-	10	-		-	10	-		-	-	-
375	-	10	-		-	10	-		-	-	-
376	-	-	11		-	-	11		-	-	-
377	-	-	11		-	-	11		-	-	-
378	**30**	**76**	**254**		**30**	**76**	**254**		**-**	**-**	**-**
379	149	-	-		149	-	-		121	-	-
380	17	-	-		-	-	-		-	-	-
381	166	-	-		149	-	-		121	-	-
382	1	1	-		-	-	-		-	-	-
383	-	5	2		-	2	2		-	1	-
384	-	7	7		-	7	7		-	-	-
385	1	13	8		-	8	8		-	1	-
386	930	40	46		930	40	46		1,281	7	-
387	-	-	-		-	-	-		-	-	-
388	-	-	-		-	-	-		-	-	-
389	930	40	46		930	40	46		1,281	7	-
390	108	46	268		68	27	268		26	13	-
391	108	46	268		68	27	268		26	13	-
392	78	-	-		-	-	-		-	-	-
393	78	-	-		-	-	-		-	-	-
394	-	95	176		-	95	176		-	117	-
395	-	-	0		-	-	0		-	-	-
396	9	-	-		9	-	-		-	-	-
397	-	16	16		-	-	-		-	-	-
398	9	111	192		9	95	176		-	117	-
399	-	-	-		-	-	-		-	-	-
400	762	488	454		762	488	454		-	-	-
401	762	488	454		762	488	454		-	-	-
402	**2,054**	**699**	**968**		**1,919**	**659**	**952**		**1,428**	**137**	**-**
403	-	5	3		-	5	3		-	-	-
404	-	5	3		-	5	3		-	-	-
405	**-**	**5**	**3**		**-**	**5**	**3**		**-**	**-**	**-**
406	2,054	750	1,224		1,919	740	1,208		1,428	137	-
407	-	-	33		-	-	33		-	-	-
408	-	-	33		-	-	33		-	-	-
409	-	34	-		-	34	-		-	-	-
410	-	34	-		-	34	-		-	-	-
411	**-**	**34**	**33**		**-**	**34**	**33**		**-**	**-**	**-**
412	1	-	1		1	-	1		11	-	12
413	117	-	0		117	-	0		-	-	0
414	162	-	11		162	-	11		-	-	12
415	3	-	91		-	-	23		-	-	-
416	-	-	-		-	-	-		-	-	-
417	284	-	102		281	-	34		11	-	25
418	18	-	20		18	-	20		-	-	-

	A	B	C	D	E
3					
4					
5	**REGION**	**BPM Level 1**	**BPM Level 2**	**Trader Name**	**Account**
419					071000VQ3
420				Marty, Hugo-Lancelot Total	
421				Popli, Yakun	0710029J0
422				Popli, Yakun Total	
423				THOMAS SIEGMUND	0710007S6
424					071000VQ3
425					0710029J0
426					074000514
427					077004422
428					6193
429				THOMAS SIEGMUND Total	
430				UNASSIGNED	95122111
431				UNASSIGNED Total	
432				Yakun Popli	0710029J0
433					0780071C5
434				Yakun Popli Total	
435			**FID EXOTICS ASIA Total**		
436		**STRUCTURED PRODUCTS ASIA Total**			
437	**SUM ASIA Total**				
438	**SUM EUROPE AND THE MIDDLE EAST**	**FUND DERIVATIVES EUROPE**	**FUND DERIVATIVES**	SPV TRADER	071001796
439					071001820
440				SPV TRADER Total	
441				UNASSIGNED	GFS29478DVMTM
442				UNASSIGNED Total	
443				VEZIE	072009459
444					073000846
445					074000308
446				VEZIE Total	
447				VEZIE - SPV	073004053
448					073004061
449					073004079
450					077005700
451					077005718
452					077005742
453					077005767
454					077005775
455					077005783
456				VEZIE - SPV Total	
457			**FUND DERIVATIVES Total**		
458			**FUNDS JV TRADING**	Russell Schreiber	0710000B0
459					071000C74
460					073001091
461					077005908
462					077005916
463					077005924
464					078001708
465					95122036
466				Russell Schreiber Total	
467				UNASSIGNED	95122036
468				UNASSIGNED Total	
469				VEZIE	0710000B0
470					071000C74

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	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
419	-	-	139		-	-	1		-	-	-
420	18	-	160		18	-	21		-	-	-
421	-	-	1		-	-	1		-	-	1
422	-	-	1		-	-	1		-	-	1
423	-	24	-		-	24	-		-	-	-
424	-	2	-		-	2	-		-	-	-
425	-	1	-		-	1	-		-	1	-
426	-	22	-		-	22	-		-	0	-
427	-	44	-		-	44	-		-	26	-
428	-	-	-		-	-	-		-	-	-
429	-	93	-		-	93	-		-	27	-
430	-	-	0		-	-	0		-	-	-
431	-	-	0		-	-	0		-	-	-
432	2	-	-		2	-	-		0	-	-
433	-	-	-		-	-	-		-	-	-
434	2	-	-		2	-	-		0	-	-
435	**305**	**93**	**263**		**301**	**93**	**56**		**11**	**27**	**26**
436	305	127	286		301	127	80		11	27	26
437	**14,525**	**10,334**	**15,525**		**7,638**	**4,089**	**8,597**		**3,623**	**2,765**	**51**
438	32	35	2		32	35	2		-	-	-
439	6	7	7		6	7	7		-	-	-
440	38	41	9		38	41	9		-	-	-
441	518	633	633		518	633	633		-	-	-
442	518	633	633		518	633	633		-	-	-
443	11	13	84		11	13	84		0	1	1
444	-	-	-		-	-	-		-	-	-
445	3	2	(17)		3	2	(17)		-	-	-
446	14	14	66		14	14	66		0	1	1
447	3	3	0		3	3	0		-	-	-
448	2	2	2		2	2	2		-	-	-
449	1	1	1		1	1	1		-	-	-
450	1	1	1		1	1	1		-	-	-
451	-	-	-		-	-	-		-	-	-
452	0	0	0		0	0	0		-	-	-
453	0	0	0		0	0	0		-	-	-
454	0	0	0		0	-	-		-	-	-
455	53	53	2		53	53	2		-	-	-
456	61	61	6		61	61	6		-	-	-
457	**632**	**750**	**714**		**632**	**750**	**714**		**0**	**1**	**1**
458	-	-	407		-	-	262		-	-	-
459	-	-	542		-	-	542		-	-	-
460	-	-	157		-	-	157		-	-	1
461	-	-	436		-	-	436		-	-	1
462	-	-	0		-	-	0		-	-	-
463	-	-	29		-	-	-		-	-	-
464	-	-	-		-	-	-		-	-	-
465	-	-	2		-	-	2		-	-	-
466	-	-	1,572		-	-	1,398		-	-	2
467	2	2	-		2	2	-		-	-	-
468	2	2	-		2	2	-		-	-	-
469	427	412	-		282	267	-		-	-	-
470	866	724	-		866	724	-		-	-	-

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	A	B	C	D	E
3					
4					
5	REGION	BPM Level 1	BPM Level 2	Trader Name	Account
471					073001091
472					077005908
473					077005916
474					077005924
475					078001708
476					GFS20190FIN46
477					GFS20193FDJV
478				VEZIE Total	
479			FUNDS JV TRADING Total		
480			FUNDS SPVS	Russell Schreiber	0710007J6
481					0710007K3
482					0710007L1
483					0710007R8
484					0710008N6
485					0710008P1
486					0710008R7
487					0710009W5
488					0710009X3
489					071000Q22
490					071000Q48
491					071000QG1
492					071000QH9
493					071000QL0
494					071000QY2
495					071000RH8
496					0710036D4
497					073004491
498					0740031W4
499					0740031Y0
500					077007987
501				Russell Schreiber Total	
502				UNASSIGNED	0710009V7
503					0710009W5
504					0710009X3
505					071000Q22
506					071000Q48
507					071000QG1
508					071000QH9
509					071000QL0
510					071000QY2
511					071000RH8
512					0710036D4
513					0740031W4
514					0740031Y0
515				UNASSIGNED Total	
516				VEZIE - SPV	0710007J6
517					0710007K3
518					0710007L1
519					0710007R8
520					0710008N6
521					0710008P1
522					0710008R7
523					073004491

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	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
471	80	24	-		80	24	-		-	1	-
472	194	271	-		183	271	-		0	0	-
473	8	0	-		8	0	-		-	-	-
474	28	29	-		-	-	-		-	-	-
475	1	1	-		1	1	-		-	-	-
476	-	297	476		-	297	476		-	-	-
477	(94)	139	-		(4)	113	-		-	-	-
478	1,510	1,896	476		1,415	1,696	476		0	1	-
479	**1,512**	**1,898**	**2,048**		**1,417**	**1,698**	**1,874**		**0**	**1**	**2**
480	-	-	7		-	-	7		-	-	-
481	-	-	0		-	-	0		-	-	-
482	-	-	0		-	-	0		-	-	-
483	-	-	40		-	-	40		-	-	-
484	-	-	3		-	-	3		-	-	-
485	-	-	1		-	-	1		-	-	-
486	-	-	7		-	-	7		-	-	-
487	-	-	4		-	-	4		-	-	-
488	-	-	1		-	-	1		-	-	-
489	-	316	14		-	316	14		-	-	-
490	-	21	-		-	21	-		-	-	-
491	-	-	4		-	-	4		-	-	-
492	-	-	6		-	-	6		-	-	-
493	-	-	-		-	-	-		-	-	-
494	-	-	8		-	-	8		-	-	-
495	-	-	16		-	-	16		-	-	-
496	-	-	0		-	-	0		-	-	-
497	-	-	2		-	-	2		-	-	-
498	-	-	7		-	-	7		-	-	-
499	-	-	29		-	-	29		-	-	-
500	-	-	0		-	-	0		-	-	-
501	-	337	148		-	337	148		-	-	-
502	-	0	-		-	0	-		-	-	-
503	7	8	-		7	8	-		-	-	-
504	15	6	-		15	6	-		-	-	-
505	485	-	-		485	-	-		-	-	-
506	22	-	-		22	-	-		-	-	-
507	4	4	-		4	4	-		-	-	-
508	9	9	-		9	9	-		-	-	-
509	7	-	-		7	-	-		-	-	-
510	12	13	-		12	13	-		-	-	-
511	15	15	-		15	15	-		-	-	-
512	0	0	-		0	0	-		-	-	-
513	18	12	-		18	12	-		-	-	-
514	19	25	-		19	25	-		-	-	-
515	615	91	-		615	91	-		-	-	-
516	8	7	-		8	7	-		-	-	-
517	0	0	-		-	0	-		-	-	-
518	2	0	-		2	0	-		-	-	-
519	41	40	-		41	40	-		-	-	-
520	36	31	-		36	31	-		-	-	-
521	10	1	-		10	1	-		-	-	-
522	16	15	-		16	15	-		-	-	-
523	18	1	-		18	1	-		-	-	-

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	A	B	C	D	E
3					
4					
5	REGION	BPM Level 1	BPM Level 2	Trader Name	Account
524					077007987
525				VEZIE - SPV Total	
526			FUNDS SPVS Total		
527		FUND DERIVATIVES EUROPE Total			
528		LINEAR TRADING EUROPE	DOLLAR GOVTS	Chris Doyal	GAM0
529				Chris Doyal Total	
530				Gautam Chandrasekharan	G1LW
531				Gautam Chandrasekharan Total	
532				PANOS KORANTZOPOULOS	GM8C
533				PANOS KORANTZOPOULOS Total	
534				PIERRE FOUCHET	0710019M5
535					072004F90
536				PIERRE FOUCHET Total	
537				THOMAS SIEGMUND	G1CC
538				THOMAS SIEGMUND Total	
539				TIM HAWKINS	074001371
540				TIM HAWKINS Total	
541				Will Faison	GAZO
542				Will Faison Total	
543			DOLLAR GOVTS Total		
544			EURO GOVTS	E-COMMERCE	074002205
545				E-COMMERCE Total	
546				Francesco Landolfi	0710022H1
547					0710029F8
548					071002VR7
549				Francesco Landolfi Total	
550				GARY SAY	074007667
551					076008267
552				GARY SAY Total	
553				Gautam Chandrasekharan	0710021Y5
554					071005JF0
555					076008242
556				Gautam Chandrasekharan Total	
557				HODGES, JAMES	07100DDM4
558				HODGES, JAMES Total	
559				PANOS KORANTZOPOULOS	076004589
560				PANOS KORANTZOPOULOS Total	
561				PIERRE FOUCHET	074007675
562					076008275
563					93111450
564				PIERRE FOUCHET Total	
565				SHU YANG	074007188
566					076008192
567					077005239
568				SHU YANG Total	
569				Thomas Edgard Leriche	0710019H6
570					0720037W0
571					0720037X8
572				Thomas Edgard Leriche Total	
573				Thomas Leriche	0710019H6
574					0720037W0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
524	7	0	-		7	0	-		-	-	-
525	137	94	-		137	94	-		-	-	-
526	**751**	**522**	**148**		**751**	**522**	**148**		**-**	**-**	**-**
527	2,895	3,169	2,910		2,800	2,970	2,736		1	1	3
528	212	-	6		89	-	6		-	-	-
529	212	-	6		89	-	6		-	-	-
530	121	36	54		8	14	54		1	49	-
531	121	36	54		8	14	54		1	49	-
532	1	1	2		-	-	-		-	-	-
533	1	1	2		-	-	-		-	-	-
534	35	1	132		35	1	132		-	-	-
535	497	773	4		327	243	4		373	1,073	-
536	532	774	136		362	244	136		373	1,073	-
537	312	-	-		312	-	-		-	-	-
538	312	-	-		312	-	-		-	-	-
539	407	395	382		73	78	119		281	269	214
540	407	395	382		73	78	119		281	269	214
541	650	123	525		203	33	349		-	112	-
542	650	123	525		203	33	349		-	112	-
543	**2,235**	**1,330**	**1,107**		**1,047**	**369**	**664**		**655**	**1,504**	**214**
544	-	-	6		-	-	6		-	-	-
545	-	-	6		-	-	6		-	-	-
546	225	13	89		1	13	89		2	68	-
547	961	-	-		240	-	-		282	-	-
548	386	24	7		136	14	5		255	-	-
549	1,572	38	97		376	27	94		540	68	-
550	21	30	14		21	20	10		9	0	-
551	275	72	157		40	22	105		121	32	0
552	296	102	171		61	41	115		130	32	0
553	2,094	145	1,101		134	23	613		607	145	-
554	962	40	-		35	10	-		517	150	-
555	(432)	(198)	-		(432)	(198)	-		475	198	-
556	2,624	(12)	1,101		(263)	(165)	613		1,600	493	-
557	-	-	1,537		-	-	848		-	-	5
558	-	-	1,537		-	-	848		-	-	5
559	1,902	492	1,359		348	300	700		690	1,183	12
560	1,902	492	1,359		348	300	700		690	1,183	12
561	-	-	-		-	-	-		-	-	-
562	938	2,022	-		245	581	-		762	947	-
563	0	-	-		-	-	-		-	-	-
564	938	2,022	-		245	581	-		762	947	-
565	51	1	-		51	1	-		117	13	-
566	189	105	498		29	20	341		285	157	23
567	544	100	429		73	45	278		299	225	-
568	784	205	927		153	66	619		702	396	23
569	0	0	-		0	0	-		-	-	-
570	-	2	-		-	2	-		-	35	-
571	732	321	-		72	157	-		361	279	-
572	732	323	-		72	159	-		361	313	-
573	-	-	0		-	-	0		-	-	-
574	-	-	686		-	-	53		-	-	-

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E
3					
4					
5	REGION	BPM Level 1	BPM Level 2	Trader Name	Account
575					0720037X8
576				Thomas Leriche Total	
577				UNASSIGNED	&GOVARVSL
578				UNASSIGNED Total	
579			EURO GOVTS Total		
580			GILTS	MARTIN CROSS	073002669
581					074001538
582					078000221
583				MARTIN CROSS Total	
584				SEAN DAVIES	074002320
585					076005396
586				SEAN DAVIES Total	
587				TIM HAWKINS	0720034S2
588				TIM HAWKINS Total	
589			GILTS Total		
590			SWAPS	&OTHER	078006079
591				&OTHER Total	
592				Andrew Haig	074008038
593					074008046
594				Andrew Haig Total	
595				B. Moulle	078002X80
596					078002X98
597				B. Moulle Total	
598				Gabriel Buteler	&066SUM49600
599				Gabriel Buteler Total	
600				HAIG	074008046
601				HAIG Total	
602				HEENAN	0730083V4
603				HEENAN Total	
604				Jonathan Bernard Rowe	0710021L3
605					072008410
606				Jonathan Bernard Rowe Total	
607				Jonathan Rowe	0710021L3
608					072008410
609				Jonathan Rowe Total	
610				Mehdi Majoul	071004H99
611				Mehdi Majoul Total	
612				SINGH	078001682
613				SINGH Total	
614				SNIGDHA SINGH	078001682
615				SNIGDHA SINGH Total	
616				Tom Heenan	0730083V4
617				Tom Heenan Total	
618				UNASSIGNED	078006079
619				UNASSIGNED Total	
620			SWAPS Total		
621		LINEAR TRADING EUROPE Total			
622		LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	FRASER DANBURY	072006588
623					074001488
624				FRASER DANBURY Total	
625				Matthew Barnett	072004T95
626				Matthew Barnett Total	
627				TIM WILKINSON	074008319

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
575	-	-	1,677		-	-	947		-	-	6
576	-	-	2,363		-	-	999		-	-	6
577	(126)	1	2		(126)	1	2		-	-	-
578	(126)	1	2		(126)	1	2		-	-	-
579	**8,722**	**3,171**	**7,561**		**867**	**1,010**	**3,996**		**4,785**	**3,432**	**47**
580	841	490	229		43	33	180		543	350	1
581	306	277	66		12	19	49		141	297	1
582	-	196	-		-	-	-		-	-	-
583	1,147	964	295		55	52	229		685	647	3
584	392	0	0		69	0	0		283	-	-
585	286	49	302		36	3	150		99	40	0
586	677	49	302		105	3	150		382	40	0
587	51	3	392		0	0	341		4	1	13
588	51	3	392		0	0	341		4	1	13
589	**1,876**	**1,016**	**989**		**160**	**56**	**720**		**1,070**	**688**	**15**
590	-	912	1,316		-	-	-		-	-	-
591	-	912	1,316		-	-	-		-	-	-
592	-	-	-		-	-	-		-	-	-
593	-	-	1,376		-	-	1,272		-	-	13
594	-	-	1,376		-	-	1,272		-	-	13
595	-	-	2,789		-	-	480		-	-	1,276
596	-	-	672		-	-	238		-	-	1,019
597	-	-	3,460		-	-	718		-	-	2,295
598	44	120	1,280		44	120	1,280		-	-	-
599	44	120	1,280		44	120	1,280		-	-	-
600	2,110	1,949	-		1,144	1,214	-		222	533	-
601	2,110	1,949	-		1,144	1,214	-		222	533	-
602	245	0	-		-	0	-		-	-	-
603	245	0	-		-	0	-		-	-	-
604	2	3	-		-	-	-		-	-	-
605	245	98	-		235	97	-		38	112	-
606	247	101	-		235	97	-		38	112	-
607	-	-	0		-	-	-		-	-	-
608	-	-	193		-	-	193		-	-	1
609	-	-	193		-	-	193		-	-	1
610	33	21	41		33	21	41		87	96	70
611	33	21	41		33	21	41		87	96	70
612	244	229	-		8	2	-		31	27	-
613	244	229	-		8	2	-		31	27	-
614	-	-	363		-	-	73		-	-	35
615	-	-	363		-	-	73		-	-	35
616	-	-	151		-	-	128		-	-	-
617	-	-	151		-	-	128		-	-	-
618	1,306	-	-		-	-	-		-	-	-
619	1,306	-	-		-	-	-		-	-	-
620	**4,229**	**3,331**	**8,181**		**1,465**	**1,453**	**3,705**		**378**	**769**	**2,414**
621	17,051	8,946	17,446		3,540	2,867	9,065		5,869	5,332	2,980
622	-	19	-		-	-	-		-	-	-
623	65	2	-		64	2	-		-	-	-
624	65	21	-		64	2	-		-	-	-
625	230	106	155		230	106	155		-	-	-
626	230	106	155		230	106	155		-	-	-
627	-	-	148		-	-	113		-	-	-

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E
3					
4					
5	REGION	BPM Level 1	BPM Level 2	Trader Name	Account
628					6A6B
629				TIM WILKINSON Total	
630				WILKINSON	074008319
631					6A6B
632				WILKINSON Total	
633			RATES PROP EUROPE Total		
634		LIQUID MKTS PROP EUROPE Total			
635		OPTIONS EUROPE	OPTIONS INFLATION	Andrea Casulli	6MOX
636				Andrea Casulli Total	
637				Claire Ikeda-Thew	071002W21
638					072006QJ1
639				Claire Ikeda-Thew Total	
640				Gabriel Buteler	071005CD2
641					078001799
642					078002JZ6
643					6141
644					6AWD
645				Gabriel Buteler Total	
646				MIKLAVCIC/PHOA	072004M35
647					072004NW0
648					074008244
649					0780014F8
650					6A3W
651				MIKLAVCIC/PHOA Total	
652				Ravindra Seeneevassen	072006Y94
653				Ravindra Seeneevassen Total	
654			OPTIONS INFLATION Total		
655			OPTIONS PROP	KIERAN HIGGINS	074008269
656					076008762
657					078005196
658					6AMB
659				KIERAN HIGGINS Total	
660				UNASSIGNED	071005T44
661				UNASSIGNED Total	
662			OPTIONS PROP Total		
663			OPTIONS VANILLA	CEKI BOZ	072006ZQ5
664				CEKI BOZ Total	
665				DANIEL COLOMBI	071004FZ3
666					6AHB
667				DANIEL COLOMBI Total	
668			OPTIONS VANILLA Total		
669		OPTIONS EUROPE Total			
670		STRUCTURED PRODUCTS EUROPE	ABS JV	Chris Cecere	072006RH1
671				Chris Cecere Total	
672			ABS JV Total		
673			EMERGING MARKETS RATES	CHRIS CECERE EM	0780015K1
674				CHRIS CECERE EM Total	
675			EMERGING MARKETS RATES Total		
676			HYBRIDS	Sunil Kumar Gandhi	072006XL8
677				Sunil Kumar Gandhi Total	
678			HYBRIDS Total		
679			INDEX BASIS JV	Chris Cecere	078002CC4
680					078002GP1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 105		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
628	-	-	131		-	-	106		-	-	-
629	-	-	279		-	-	219		-	-	-
630	161	160	-		-	112	-		-	-	-
631	132	150	-		101	44	-		-	62	-
632	293	310	-		101	155	-		-	62	-
633	**588**	**437**	**434**		**395**	**264**	**374**		**-**	**62**	**-**
634	588	437	434		395	264	374		-	62	-
635	-	-	277		-	-	277		-	-	-
636	-	-	277		-	-	277		-	-	-
637	451	-	146		451	-	146		-	-	-
638	17	145	525		17	136	482		-	-	-
639	468	145	670		468	136	628		-	-	-
640	1,003	253	1,021		204	92	747		473	872	-
641	-	-	1		-	-	-		-	-	-
642	499	330	1,775		499	330	1,775		922	1,762	186
643	89	(57)	183		89	(57)	183		759	926	684
644	97	6	-		97	6	-		72	98	-
645	1,688	531	2,980		889	370	2,704		2,226	3,657	870
646	3	5	-		3	5	-		-	-	-
647	6	0	0		6	0	0		-	0	0
648	13,049	7,208	14,609		567	750	9,749		7,454	9,071	101
649	-	-	242		-	-	-		-	-	-
650	909	98	403		909	98	386		1,639	2,821	1,049
651	13,967	7,311	15,255		1,484	852	10,135		9,094	11,893	1,151
652	1,746	1,227	3,608		131	138	2,160		1,588	2,057	59
653	1,746	1,227	3,608		131	138	2,160		1,588	2,057	59
654	**17,869**	**9,214**	**22,790**		**2,973**	**1,496**	**15,905**		**12,908**	**17,607**	**2,081**
655	100	102	100		87	87	87		-	-	-
656	551	320	701		551	160	70		61	401	502
657	-	-	0		-	-	0		-	-	-
658	2,075	1,293	-		538	81	-		675	1,182	-
659	2,725	1,715	801		1,176	328	157		736	1,582	502
660	-	-	-		-	-	-		-	-	-
661	-	-	-		-	-	-		-	-	-
662	**2,725**	**1,715**	**801**		**1,176**	**328**	**157**		**736**	**1,582**	**502**
663	76	0	0		-	-	-		-	-	-
664	76	0	0		-	-	-		-	-	-
665	5,593	206	680		329	-	319		-	-	-
666	776	-	-		282	-	-		209	-	-
667	6,369	206	680		612	-	319		209	-	-
668	**6,445**	**206**	**680**		**612**	**-**	**319**		**209**	**-**	**-**
669	27,038	11,136	24,271		4,760	1,824	16,381		13,852	19,190	2,583
670	-	-	1		-	-	1		-	-	-
671	-	-	1		-	-	1		-	-	-
672	**-**	**-**	**1**		**-**	**-**	**1**		**-**	**-**	**-**
673	-	-	2		-	-	2		-	-	-
674	-	-	2		-	-	2		-	-	-
675	**-**	**-**	**2**		**-**	**-**	**2**		**-**	**-**	**-**
676	(7)	-	16		(7)	-	16		-	-	-
677	(7)	-	16		(7)	-	16		-	-	-
678	**(7)**	**-**	**16**		**(7)**	**-**	**16**		**-**	**-**	**-**
679	217	88	512		28	88	512		256	324	84
680	362	11	100		3	11	100		27	64	10

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E
3					
4					
5	REGION	BPM Level 1	BPM Level 2	Trader Name	Account
681				Chris Cecere Total	
682			INDEX BASIS JV Total		
683			INSURANCE PRODUCTS	Sunil K Gandhi	078002RZ7
684				Sunil K Gandhi Total	
685			INSURANCE PRODUCTS Total		
686			OPTIONS EXOTIC	Oliver Cooke	078002R20
687					078002XB3
688				Oliver Cooke Total	
689				TEMEL/COOKE/VISWANATHAN	072004SV7
690					072004YY4
691					074007352
692					077005148
693				TEMEL/COOKE/VISWANATHAN Total	
694			OPTIONS EXOTIC Total		
695			PROPERTY DERIVATIVES	Chris Cecere	072006QQ5
696					GSIP
697				Chris Cecere Total	
698			PROPERTY DERIVATIVES Total		
699			RATES CVA EUROPE	Chris Cecere	0710003N1
700					071005BL5
701					072006JF7
702					072006R01
703					078002N32
704					HYCVL464230
705				Chris Cecere Total	
706			RATES CVA EUROPE Total		
707			STRATEGIC EXOTICS	TULUG TEMEL	071002G00
708					072006XS3
709				TULUG TEMEL Total	
710			STRATEGIC EXOTICS Total		
711			USD EXOTICS	USD EXOTICS	072004CC6
712					072004FQ2
713				USD EXOTICS Total	
714			USD EXOTICS Total		
715		STRUCTURED PRODUCTS EUROPE Total			
716	SUM EUROPE AND THE MIDDLE EAST Total				
717	Grand Total				

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

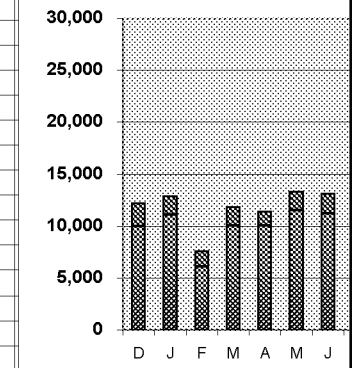
	F	G	H	I	J	K	L	M	N	O	P
3											
4	GROSS				NET				REPO 10E		
5	Q1	Q2	7/25		Q1	Q2	7/25		Q1	Q2	7/25
681	578	99	612		31	99	612		282	388	94
682	**578**	**99**	**612**		**31**	**99**	**612**		**282**	**388**	**94**
683	-	1	1		-	1	1		-	13	14
684	-	1	1		-	1	1		-	13	14
685	**-**	**1**	**1**		**-**	**1**	**1**		**-**	**13**	**14**
686	-	686	302		-	53	285		-	310	-
687	-	-	46		-	-	46		-	-	-
688	-	686	348		-	53	331		-	310	-
689	5	4	-		-	4	-		-	-	-
690	443	528	976		443	528	976		5	2	3
691	-	500	0		-	-	0		-	-	-
692	-	54	5		-	54	5		-	-	-
693	448	1,087	981		443	587	981		5	2	3
694	**448**	**1,772**	**1,329**		**443**	**640**	**1,313**		**5**	**311**	**3**
695	2	2	0		2	2	0		5	6	-
696	-	5	5		-	5	5		-	-	-
697	2	7	5		2	7	5		5	6	-
698	**2**	**7**	**5**		**2**	**7**	**5**		**5**	**6**	**-**
699	7	3	0		7	3	0		-	4	6
700	85	85	85		85	85	85		-	-	-
701	60	79	106		60	79	106		13	-	-
702	3,249	27	1		1	1	1		10	10	10
703	-	61	18		-	44	18		-	-	26
704	15	-	-		15	-	-		-	-	-
705	3,416	255	210		168	211	210		23	14	42
706	**3,416**	**255**	**210**		**168**	**211**	**210**		**23**	**14**	**42**
707	1,978	2,600	3,055		1,978	2,600	3,055		-	-	-
708	102	-	101		102	-	101		-	-	-
709	2,080	2,600	3,156		2,080	2,600	3,156		-	-	-
710	**2,080**	**2,600**	**3,156**		**2,080**	**2,600**	**3,156**		**-**	**-**	**-**
711	3	31	-		3	31	-		-	-	-
712	0	0	0		0	0	0		1	1	1
713	3	31	0		3	31	0		1	1	1
714	**3**	**31**	**0**		**3**	**31**	**0**		**1**	**1**	**1**
715	6,522	4,765	5,333		2,722	3,589	5,316		317	734	153
716	**54,105**	**28,356**	**50,786**		**14,217**	**11,534**	**33,893**		**21,059**	**26,378**	**5,429**
717	**154,413**	**88,185**	**144,952**		**52,427**	**37,938**	**78,640**		**39,055**	**42,282**	**8,164**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

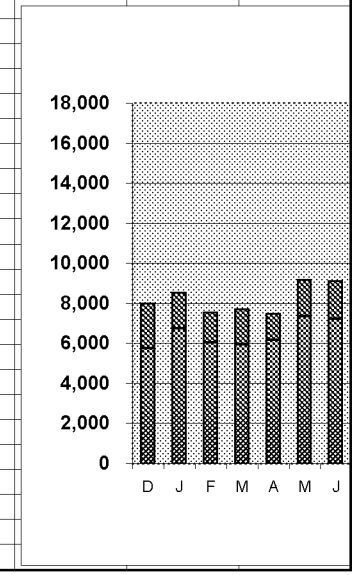
LBEX-DOCID 633334

Agencies Historical Balance Sheet
Fiscal 2006 through July 2008

		2006		
		Repo 105	Gross Balance Sheet ex Repo 105	Net Balance Sheet ex Repo 105
	Dec	2,246	12,222	8,003
	Jan	1,780	12,895	8,530
	Feb	1,476	7,600	7,534
	Mar	1,748	11,800	7,695
	Apr	1,311	11,372	7,490
	May	1,810	13,311	9,172
	Jun	1,904	13,144	9,120
	Jul	1,693	14,951	10,800
	Aug	4,833	14,667	9,462
	Sep	2,043	15,163	10,370
	Oct	1,944	15,493	10,393
	Nov	1,812	15,415	9,983
	Average	**2,050**	**13,169**	**9,046**



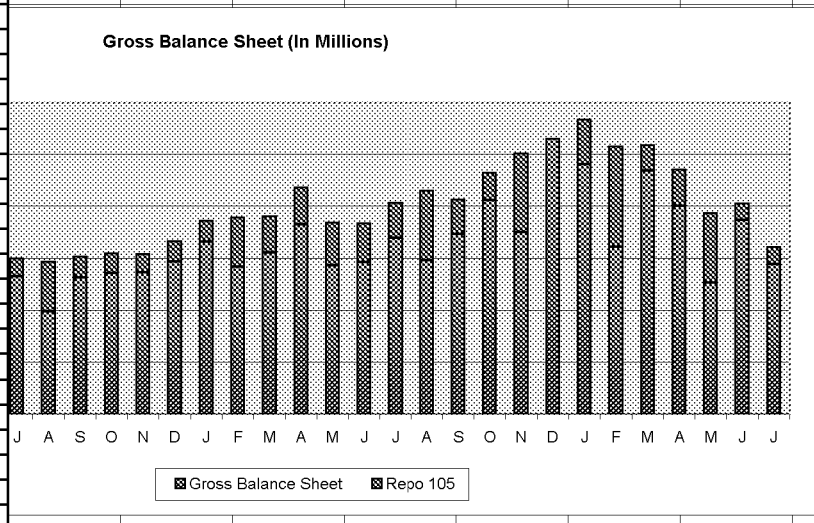
		2007		
		Repo 105	Gross Balance Sheet ex Repo 105	Net Balance Sheet ex Repo 105
	Dec	1,987	16,650	11,375
	Jan	2,003	18,579	12,648
	Feb	4,695	18,887	12,372
	Mar	3,546	19,058	12,920
	Apr	3,590	21,803	14,647
	May	4,113	18,402	11,512
	Jun	3,773	18,349	11,003
	Jul	3,370	20,317	12,296
	Aug	6,739	21,495	12,297
	Sep	3,318	20,624	11,835
	Oct	2,649	23,224	13,683
	Nov	7,552	25,043	14,169
	Average	**3,945**	**20,203**	**12,563**

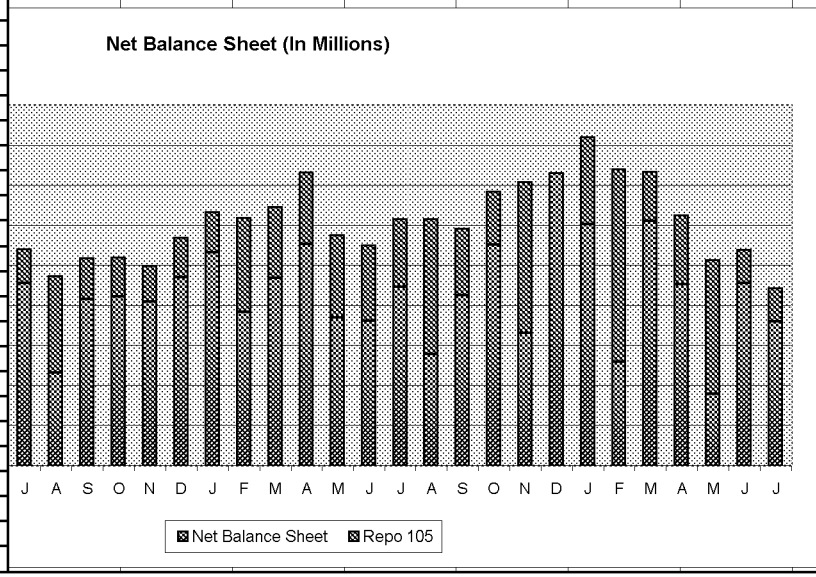


		2008		
		Repo 105	Gross Balance Sheet	Net Balance Sheet
	Dec	-	26,476	14,596
	Jan	4,335	28,362	16,388
	Feb	9,625	25,722	14,796
	Mar	2,472	25,863	14,670
	Apr	3,465	23,502	12,512
	May	6,680	19,318	10,269
	Jun	1,650	20,292	10,765
	Jul 29	1,655	16,092	8,854
	Average	**3,735**	**23,203**	**12,856**

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LBEX-DOCID 633334





FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 633334

Agencies Balance Sheet

		Net Sheet Per Rpng			Net Sheet Post Repo	
In Millions		Gross	Net	Repo 105 Benefit	Gross	Net
Q1 2008	AGENCY	AGARWAL	7,175	4,278	- 2,649	- 4,526	1,628
		KING	12,343	8,840	6,500	- 5,843	2,340
		RIZZIERI SYND	27	-	-	- 27	-
		VOLK	2,893	1,074	476	- 2,416	597
			22,438	**14,191**	**9,625**	**- 12,812**	**4,566**
	CORPORATE	AGARWAL	149	149	-	- 149	149
		KING	422	422	-	- 422	422
			571	**571**	**-**	**- 571**	**571**
	STRIPS	AGARWAL	97	5	-	- 97	5
		KING	0	0	-	- 0	0
			97	**5**	**-**	**- 97**	**5**
	TREASURIES	AGARWAL	1,667	0	-	- 1,667	0
		KING	937	29	-	- 937	29
		RIZZIERI SYND	-	-	-	- -	-
		VOLK	13	-	-	- 13	-
			2,617	**29**	**-**	**- 2,617**	**29**
			24,723	14,749	[illegible] 1,625	- 15,997	5,174
Q2 2008	AGENCY	AGARWAL	6,126	2,431	- 1,098	5,028	1,334
		KING	9,739	6,363	4,839	4,900	1,523
		RIZZIERI SYND	227	91	75	151	16
		VOLK	1,427	388	307	1,120	81
			17,518	**9,272**	**6,319**	**11,199**	**2,954**
	CORPORATE	AGARWAL	149	149	-	149	149
		KING	454	454	-	454	454
			603	**603**	**-**	**603**	**603**
	STRIPS	AGARWAL	98	5	-	98	5
		KING	0	0	-	0	0
			98	**5**	**-**	**98**	**5**
	TREASURIES	AGARWAL	496	315	310	186	4
		KING	573	71	51	522	20
		RIZZIERI SYND	2	-	-	2	-
		VOLK	27	3	-	27	3
			1,098	**389**	**362**	**736**	**27**
			19,319	10,269	[illegible] 6,681	- 12,057	3,588
July 25, 2008	AGENCY	AGARWAL	5,370	2,467	- 270	- 5,101	2,197
		KING	8,414	5,372	1,275	- 7,139	4,097
		RIZZIERI SYND	232	89	-	- 232	89
		VOLK	1,287	540	100	- 1,187	440
			15,303	**8,468**	**1,645**	**- 13,658**	**6,823**
	CORPORATE	AGARWAL	148	148	-	- 148	148
		KING	399	399	-	- 399	399
			547	**547**	**-**	**- 547**	**547**
	DERIVATIVES	AGARWAL STRIPS	47	47	-	- 47	47
			47	**47**	**-**	**- 47**	**47**
	SOVEREIGNS - EUROBONDS	KING, MITCHELL	0	0	-	- 0	0
			0	**0**	**-**	**- 0**	**0**

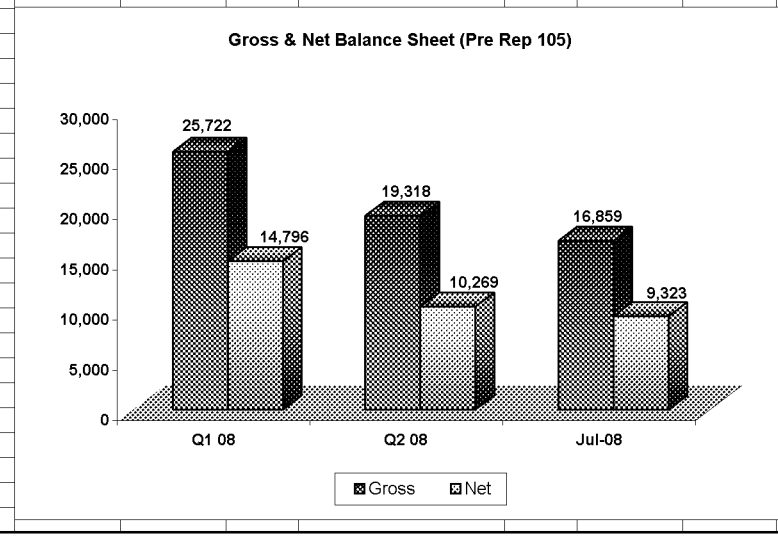
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A	B	C	D	E	F	G	H	I	J	K	L
57			STRIPS	AGARWAL	101	5		-	-	101	5	
58				KING	0	0		-	-	0	0	
59					**101**	**5**		**-**	**-**	**101**	**5**	
60			TREASURIES	AGARWAL	480	230		-	-	480	230	
61				KING	352	0		-	-	352	0	
62				RIZZIERI SYND	-	-		-	-	-	-	
63				VOLK	29	25		-	-	29	25	
64					**860**	**256**		**-**	**-**	**860**	**256**	
65					15,938	7,625		1,645	-	15,214	7,571	
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6				Gross	Net
7			Q1 08	25721.99787	14796.45083
8			Q2 08	19317.5422	10269.47945
9			Jul-08	16859.12768	9322.832561

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
9	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	038461AC3
10	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3128X0V97
11	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3128X1KG1
12	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3128X2EV3
13	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3128X2TM7
14	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3128X33E1
15	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3128X3L76
16	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331L6T0
17	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331RKP9
18	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331RUY9
19	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331S2K8
20	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331S2K8
21	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331SC43
22	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331SM83
23	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331SRZ8
24	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331SU27
25	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331TZ87
26	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331V2U9
27	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331V4E3
28	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331V5G7
29	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331V7M2
30	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331V7M2
31	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331VGU4
32	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331VGU4
33	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331VJ80
34	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331VJ80
35	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331VMG8
36	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331X3S9
37	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331XFK3
38	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331XH47
39	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331XLG5
40	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331XNC2
41	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331XRS3
42	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31339X2M5
43	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31339Y7K2
44	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31339YNZ1
45	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31339YT77
46	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133M6VF2
47	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133M93V2
48	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133M9SD5
49	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133MATQ2
50	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133MBN60
51	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133MNVV0
52	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133MTZL5
53	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X03L1
54	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X0KH1
55	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X1BV8
56	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X26Y6
57	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X26Y6
58	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X7FK5

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
9	US038461AC32	42,262	038461AC3	0	USD
10		41,368	3128X0V97	0	USD
11	US3128X1KG10	41,437	3128X1KG1	0	USD
12	US3128X2EV34	40,520	3128X2EV3	0	USD
13	US3128X2TM79	41,669	3128X2TM7	0	USD
14	US3128X33E17	42,030	3128X33E1	0	USD
15	US3128X3L764	41,956	3128X3L76	0	USD
16	US31331L6T01	42,961	31331L6T0	0	USD
17	US31331RKP90	41,239	31331RKP9	0	USD
18		41,422	31331RUY9	0	USD
19		42,226	31331S2K8	0	USD
20		42,226	31331S2K8	0	USD
21		43,235	31331SC43	0	USD
22		42,068	31331SM83	0	USD
23	US31331SRZ82	39,918	31331SRZ8	0	USD
24		41,879	31331SU27	0	USD
25	US31331TZ876	41,814	31331TZ87	0	USD
26	US31331V2U92	42,607	31331V2U9	0	USD
27		41,897	31331V4E3	0	USD
28		42,702	31331V5G7	0	USD
29		41,764	31331V7M2	0	USD
30		41,764	31331V7M2	0	USD
31	US31331VGU44	42,354	31331VGU4	0	USD
32	US31331VGU44	42,354	31331VGU4	0	USD
33	US31331VJ801	40,742	31331VJ80	0	USD
34	US31331VJ801	40,742	31331VJ80	0	USD
35		42,493	31331VMG8	0	USD
36		41,199	31331X3S9	0	USD
37		44,474	31331XFK3	0	USD
38	US31331XH470	40,028	31331XH47	0	USD
39	US31331XLG50	42,752	31331XLG5	0	USD
40		42,034	31331XNC2	0	USD
41		41,736	31331XRS3	0	USD
42	US31339X2M59	41,439	31339X2M5	0	USD
43	US31339Y7K21	41,471	31339Y7K2	0	USD
44		41,485	31339YNZ1	0	USD
45	US31339YT773	41,485	31339YT77	0	USD
46		41,619	3133M6VF2	0	USD
47	US3133M93V27	41,820	3133M93V2	0	USD
48		41,878	3133M9SD5	0	USD
49		40,221	3133MATQ2	0	USD
50	US3133MBN601	43,966	3133MBN60	0	USD
51	US3133MNVV09	41,044	3133MNVV0	0	USD
52	US3133MTZL50	41,228	3133MTZL5	0	USD
53	US3133X03L17	41,498	3133X03L1	0	USD
54	US3133X0KH10	40,396	3133X0KH1	0	USD
55	US3133X1BV87	41,533	3133X1BV8	0	USD
56		41,418	3133X26Y6	0	USD
57		41,418	3133X26Y6	0	USD
58	US3133X7FK56	41,808	3133X7FK5	0	USD

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8	Product Name	Trade Date position	SD Position
9	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	181,569,000	181,569,000
10	FREDDIE MAC	7,260,000	7,260,000
11	FREDDIE MAC	5,115,000	5,115,000
12	FREDDIE MAC	20,000	20,000
13	FREDDIE MAC	-474,000	-119,000
14	FREDDIE MAC	1,000,000	1,000,000
15	FREDDIE MAC	5,500,000	5,500,000
16	FEDERAL FARM CREDIT BANK	1,000,000	1,000,000
17	FEDERAL FARM CREDIT BANK MTN	500,000	500,000
18	FEDERAL FARM CREDIT BANK-MTN	775,000	775,000
19	FEDERAL FARM CREDIT BANK	39,585,000	39,585,000
20	FEDERAL FARM CREDIT BANK	0	0
21	FEDERAL FARM CREDIT BANK	66,000	66,000
22	FEDERAL FARM CREDIT BANK	5,000,000	5,000,000
23	FEDERAL FARM CREDIT BANK	620,000	620,000
24	FEDERAL FARM CREDIT BANK	11,825,000	11,825,000
25	FEDERAL FARM CREDIT BANK	2,135,000	2,135,000
26	FEDERAL FARM CREDIT BANK	-165,000	-165,000
27	FEDERAL FARM CREDIT BANK	850,000	850,000
28	FEDERAL FARM CREDIT BANK	420,000	420,000
29	FEDERAL FARM CREDIT BANK	17,140,000	17,140,000
30	FEDERAL FARM CREDIT BANK	0	0
31	FEDERAL FARM CREDIT BANK	37,685,000	37,685,000
32	FEDERAL FARM CREDIT BANK	0	0
33	FEDERAL FARM CREDIT BANK	115,164,000	140,164,000
34	FEDERAL FARM CREDIT BANK	0	0
35	FEDERAL FARM CREDIT BANK	2,375,000	2,375,000
36	FEDERAL FARM CREDIT BANK	-287,000	-287,000
37	FEDERAL FARM CREDIT BANK	343,000	343,000
38	FEDERAL FARM CREDIT BANK	5,100,000	5,100,000
39	FEDERAL FARM CREDIT BANK	-20,000	-20,000
40	FEDERAL FARM CREDIT BANK	6,975,000	6,975,000
41	FEDERAL FARM CREDIT BANK	9,000,000	9,000,000
42	FEDERAL HOME LOAN BANK SYSTEM	-31,800,000	-31,800,000
43	FEDERAL HOME LOAN BANK SYSTEM	720,000	720,000
44	FEDERAL HOME LOAN BANK SYSTEM	1,805,000	1,805,000
45	FEDERAL HOME LOAN BANK STEP COUPON	620,000	620,000
46	FEDERAL HOME LOAN BANK	455,000	455,000
47	FEDERAL HOME LOAN BANK	5,185,000	5,185,000
48	FEDERAL HOME LOAN BANK	500,000	500,000
49	FEDERAL HOME LOAN BANK	1,300,000	1,300,000
50	FEDERAL HOME LOAN BANK SYSTEM	200,000	200,000
51	FEDERAL HOME LOAN BANK	-40,960,000	-40,960,000
52	FEDERAL HOME LOAN BANK SYSTEM	-10,295,000	-6,295,000
53	FEDERAL HOME LOAN BANK SYSTEM	7,815,000	7,815,000
54	FEDERAL HOME LOAN BANK SYSTEM	35,000	35,000
55	FEDERAL HOME LOAN BANK SYSTEM	-76,020,000	-76,020,000
56	FEDERAL HOME LOAN BANK SYSTEM	39,855,000	39,855,000
57	FEDERAL HOME LOAN BANK SYSTEM	0	0
58	FEDERAL HOME LOAN BANK SYSTEM	93,035,000	99,035,000

	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long EPM Costs Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Costs Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
9	197,993,987	0	197,993,987	0	0	0	0
10	7,822,388	0	7,822,388	0	0	0	0
11	5,307,355	-425,418	4,881,937	0	0	0	0
12	21,281	0	21,281	0	0	0	0
13	0	0	0	-128,127	128,127	0	0
14	1,087,171	0	1,087,171	0	0	0	0
15	6,010,368	0	6,010,368	0	0	0	0
16	1,131,602	0	1,131,602	0	0	0	0
17	571,978	0	571,978	0	0	0	0
18	880,447	0	880,447	0	0	0	0
19	41,633,266	0	41,633,266	0	0	0	0
20	0	0	0	0	0	0	29,501,391
21	68,995	0	68,995	0	0	0	0
22	5,296,438	0	5,296,438	0	0	0	0
23	641,988	-641,988	0	0	0	0	0
24	12,463,913	0	12,463,913	0	0	0	0
25	2,357,609	0	2,357,609	0	0	0	0
26	0	0	0	-177,794	177,794	0	0
27	943,862	0	943,862	0	0	0	0
28	457,183	0	457,183	0	0	0	0
29	18,720,727	0	18,720,727	0	0	0	0
30	0	0	0	0	0	0	15,318,442
31	40,370,422	-2,072,888	38,297,535	0	0	0	0
32	0	0	0	0	0	0	25,040,703
33	125,255,892	-799,456	124,456,436	0	0	0	0
34	0	0	0	0	0	0	116,366,768
35	2,565,581	0	2,565,581	0	0	0	0
36	0	0	0	-306,558	0	-306,558	0
37	371,336	0	371,336	0	0	0	0
38	5,336,134	0	5,336,134	0	0	0	0
39	0	0	0	-21,250	0	-21,250	0
40	7,533,212	0	7,533,212	0	0	0	0
41	9,752,746	0	9,752,746	0	0	0	0
42	0	0	0	-32,751,743	0	-32,751,743	0
43	780,514	0	780,514	0	0	0	0
44	1,961,836	0	1,961,836	0	0	0	0
45	678,566	0	678,566	0	0	0	0
46	504,943	0	504,943	0	0	0	0
47	6,119,474	0	6,119,474	0	0	0	0
48	599,471	0	599,471	0	0	0	0
49	1,422,456	0	1,422,456	0	0	0	0
50	263,678	0	263,678	0	0	0	0
51	0	0	0	-45,930,069	0	-45,930,069	0
52	0	0	0	-6,712,508	0	-6,712,508	0
53	8,338,167	0	8,338,167	0	0	0	0
54	37,180	0	37,180	0	0	0	0
55	0	0	0	-81,344,709	50,778,916	-30,565,794	0
56	43,696,173	0	43,696,173	0	0	0	0
57	0	0	0	0	0	0	30,753,431
58	102,307,314	-93,841,501	8,465,813	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
9	0	0	197,993,987	197,993,987	
10	0	0	7,822,388	7,822,388	
11	0	0	4,881,937	4,881,937	
12	0	0	21,281	21,281	
13	0	0	0	0	
14	0	0	1,087,171	1,087,171	
15	0	0	6,010,368	6,010,368	
16	0	0	1,131,602	1,131,602	
17	0	0	571,978	571,978	
18	0	0	880,447	880,447	
19	0	0	41,633,266	41,633,266	
20	0	0	-29,501,391	-29,501,391	MTS Repo 105 Benefit - Longs
21	0	0	68,995	68,995	
22	0	0	5,296,438	5,296,438	
23	0	0	0	0	
24	0	0	12,463,913	12,463,913	
25	0	0	2,357,609	2,357,609	
26	0	0	0	0	
27	0	0	943,862	943,862	
28	0	0	457,183	457,183	
29	0	0	18,720,727	18,720,727	
30	0	0	-15,318,442	-15,318,442	MTS Repo 105 Benefit - Longs
31	0	0	38,297,535	38,297,535	
32	0	0	-25,040,703	-25,040,703	MTS Repo 105 Benefit - Longs
33	0	0	124,456,436	124,456,436	
34	0	0	-116,366,768	-116,366,768	MTS Repo 105 Benefit - Longs
35	0	0	2,565,581	2,565,581	
36	0	0	306,558	0	
37	0	0	371,336	371,336	
38	0	0	5,336,134	5,336,134	
39	0	0	21,250	0	
40	0	0	7,533,212	7,533,212	
41	0	0	9,752,746	9,752,746	
42	0	0	32,751,743	0	
43	0	0	780,514	780,514	
44	0	0	1,961,836	1,961,836	
45	0	0	678,566	678,566	
46	0	0	504,943	504,943	
47	0	0	6,119,474	6,119,474	
48	0	0	599,471	599,471	
49	0	0	1,422,456	1,422,456	
50	0	0	263,678	263,678	
51	0	0	45,930,069	0	
52	0	0	6,712,508	0	
53	0	0	8,338,167	8,338,167	
54	0	0	37,180	37,180	
55	0	0	30,565,794	0	
56	0	0	43,696,173	43,696,173	
57	0	0	-30,753,431	-30,753,431	MTS Repo 105 Benefit - Longs
58	0	0	8,465,813	8,465,813	

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
59	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X8EL2
60	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X8L34
61	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X8L34
62	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X9DC1
63	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X9DC1
64	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X9VB3
65	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XBB20
66	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XBDM4
67	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XBDM4
68	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XBT39
69	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XBYM1
70	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XBYM1
71	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XCQZ9
72	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XCTG8
73	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XD2Y6
74	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XD2Y6
75	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XD4N8
76	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XDTB7
77	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XDVS7
78	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XDVS7
79	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XECU1
80	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XES91
81	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XEWA3
82	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFAY2
83	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFAY2
84	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFJF4
85	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFKF2
86	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFKF2
87	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFLF1
88	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFLF1
89	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFPR1
90	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFPR1
91	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFYK6
92	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XGAY0
93	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XGDD3
94	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XGEQ3
95	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XGNJ9
96	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XGVF8
97	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XHPH9
98	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XHW57
99	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XHW57
100	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XHXW7
101	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XHXW7
102	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XHZK1
103	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XJVL9
104	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XJW38
105	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XJW38
106	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XJXU7
107	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XKQX6
108	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLDG5

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
59	US3133X8EL22	40,043	3133X8EL2	0	USD
60	US3133X8L345	45,544	3133X8L34	0	USD
61	US3133X8L345	45,544	3133X8L34	0	USD
62	US3133X9DC15	41,957	3133X9DC1	0	USD
63	US3133X9DC15	41,957	3133X9DC1	0	USD
64	US3133X9VB30	40,193	3133X9VB3	0	USD
65	US3133XBB207	40,254	3133XBB20	0	USD
66	US3133XBDM45	42,048	3133XBDM4	0	USD
67	US3133XBDM45	42,048	3133XBDM4	0	USD
68	US3133XBT399	41,068	3133XBT39	0	USD
69	US3133XBYM16	43,994	3133XBYM1	0	USD
70	US3133XBYM16	43,994	3133XBYM1	0	USD
71	US3133XCQZ93	40,438	3133XCQZ9	0	USD
72	US3133XCTG85	41,166	3133XCTG8	0	USD
73	US3133XD2Y63	42,986	3133XD2Y6	0	USD
74	US3133XD2Y63	42,986	3133XD2Y6	0	USD
75	US3133XD4N80	49,566	3133XD4N8	0	USD
76	US3133XDTB71	41,257	3133XDTB7	0	USD
77	US3133XDVS78	44,176	3133XDVS7	0	USD
78	US3133XDVS78	44,176	3133XDVS7	0	USD
79	US3133XECU19	40,592	3133XECU1	0	USD
80	US3133XES916	41,341	3133XES91	0	USD
81		44,267	3133XEWA3	0	USD
82		42,475	3133XFAY2	0	USD
83		42,475	3133XFAY2	0	USD
84	US3133XFJF44	42,508	3133XFJF4	0	USD
85	US3133XFKF25	44,358	3133XFKF2	0	USD
86	US3133XFKF25	44,358	3133XFKF2	0	USD
87	US3133XFLF16	41,439	3133XFLF1	0	USD
88	US3133XFLF16	41,439	3133XFLF1	0	USD
89		42,531	3133XFPR1	0	USD
90		42,531	3133XFPR1	0	USD
91	US3133XFYK63	40,011	3133XFYK6	0	USD
92	US3133XGAY07	49,871	3133XGAY0	0	USD
93	US3133XGDD33	40,774	3133XGDD3	0	USD
94	US3133XGEQ37	40,030	3133XGEQ3	0	USD
95	US3133XGNJ92	40,074	3133XGNJ9	0	USD
96	US3133XGVF88	41,500	3133XGVF8	0	USD
97	US3133XHPH91	40,865	3133XHPH9	0	USD
98		41,621	3133XHW57	0	USD
99		41,621	3133XHW57	0	USD
100		41,605	3133XHXW7	0	USD
101		41,605	3133XHXW7	0	USD
102	US3133XHZK11	42,720	3133XHZK1	0	USD
103		40,613	3133XJVL9	0	USD
104		41,712	3133XJW38	0	USD
105		41,712	3133XJW38	0	USD
106	US3133XJXU76	39,864	3133XJXU7	0	USD
107		42,872	3133XKQX6	0	USD
108		41,803	3133XLDG5	0	USD

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8	Product Name	Trade Date position	SD Position
59	FEDERAL HOME LOAN BANK SYSTEM	-3,585,000	-3,585,000
60	FEDERAL HOME LOAN BANK SYSTEM	81,500,000	81,500,000
61	FEDERAL HOME LOAN BANK SYSTEM	0	0
62	FEDERAL HOME LOAN BANK SYSTEM	85,235,000	85,235,000
63	FEDERAL HOME LOAN BANK SYSTEM	0	0
64	FEDERAL HOME LOAN BANK SYSTEM	-9,670,000	-9,670,000
65	FEDERAL HOME LOAN BANK SYSTEM	1,175,000	1,175,000
66	FEDERAL HOME LOAN BANK SYSTEM	60,720,000	60,720,000
67	FEDERAL HOME LOAN BANK SYSTEM	0	0
68	FEDERAL HOME LOAN BANK SYSTEM	10,000	10,000
69	FEDERAL HOME LOAN BANK SYSTEM	50,000,000	50,000,000
70	FEDERAL HOME LOAN BANK SYSTEM	0	0
71	FEDERAL HOME LOAN BANK SYSTEM	-1,940,000	-1,940,000
72	FEDERAL HOME LOAN BANK SYSTEM	1,030,000	1,030,000
73	FEDERAL HOME LOAN BANK SYSTEM	17,050,000	17,050,000
74	FEDERAL HOME LOAN BANK SYSTEM	0	0
75	FEDERAL HOME LOAN BANK SYSTEM	11,530,000	11,530,000
76	FEDERAL HOME LOAN BANK SYSTEM	1,055,000	1,055,000
77	FEDERAL HOME LOAN BANK SYSTEM	117,235,000	117,235,000
78	FEDERAL HOME LOAN BANK SYSTEM	0	0
79	FEDERAL HOME LOAN BANK SYSTEM	-20,000	-20,000
80	FEDERAL HOME LOAN BANK SYSTEM	4,525,000	4,525,000
81	FEDERAL HOME LOAN BANK SYSTEM	15,000,000	15,000,000
82	FEDERAL HOME LOAN BANK SYSTEM	231,950,000	231,950,000
83	FEDERAL HOME LOAN BANK SYSTEM	0	0
84	FEDERAL HOME LOAN BANK SYSTEM	32,835,000	32,835,000
85	FEDERAL HOME LOAN BANK SYSTEM	156,100,000	156,100,000
86	FEDERAL HOME LOAN BANK SYSTEM	0	0
87	FEDERAL HOME LOAN BANK SYSTEM	28,715,000	28,715,000
88	FEDERAL HOME LOAN BANK SYSTEM	0	0
89	FEDERAL HOME LOAN BANK SYSTEM	38,245,000	38,245,000
90	FEDERAL HOME LOAN BANK SYSTEM	0	0
91	FEDERAL HOME LOAN BANK SYSTEM	-2,575,000	-2,575,000
92	FEDERAL HOME LOAN BANK SYSTEM	-1,980,000	-1,980,000
93	FEDERAL HOME LOAN BANK SYSTEM	-10,000	-10,000
94	FEDERAL HOME LOAN BANK SYSTEM	60,000	60,000
95	FEDERAL HOME LOAN BANK SYSTEM	-1,250,000	-1,250,000
96	FEDERAL HOME LOAN BANK SYSTEM	-172,905,000	-172,905,000
97	FEDERAL HOME LOAN BANK SYSTEM	-5,280,000	-5,280,000
98	FEDERAL HOME LOAN BANK SYSTEM	99,145,000	99,145,000
99	FEDERAL HOME LOAN BANK SYSTEM	0	0
100	FEDERAL HOME LOAN BANK SYSTEM	17,300,000	17,300,000
101	FEDERAL HOME LOAN BANK SYSTEM	0	0
102	FEDERAL HOME LOAN BANK SYSTEM	-27,790,000	-27,790,000
103	FEDERAL HOME LOAN BANK SYSTEM	675,000	675,000
104	FEDERAL HOME LOAN BANK SYSTEM	43,325,000	43,325,000
105	FEDERAL HOME LOAN BANK SYSTEM	0	0
106	FEDERAL HOME LOAN BANK SYSTEM	20,000	20,000
107	FEDERAL HOME LOAN BANK SYSTEM	-10,620,000	-10,620,000
108	FEDERAL HOME LOAN BANK SYSTEM	148,665,000	148,665,000

	Q	R	S	T	U	V	W
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7							
8	Gross Long Inventory TD @MV	Long BPM Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
59	0	0	0	-3,670,116	0	-3,670,116	0
60	91,256,410	0	91,256,410	0	0	0	0
61	0	0	0	0	0	0	78,519,734
62	89,869,333	0	89,869,333	0	0	0	0
63	0	0	0	0	0	0	49,291,844
64	0	0	0	-9,994,557	0	-9,994,557	0
65	1,245,656	-1,245,656	0	0	0	0	0
66	64,157,409	0	64,157,409	0	0	0	0
67	0	0	0	0	0	0	49,396,564
68	10,453	0	10,453	0	0	0	0
69	51,809,091	0	51,809,091	0	0	0	0
70	0	0	0	0	0	0	38,753,207
71	0	0	0	-2,068,027	0	-2,068,027	0
72	1,100,952	0	1,100,952	0	0	0	0
73	18,173,407	0	18,173,407	0	0	0	0
74	0	0	0	0	0	0	14,949,093
75	11,621,119	0	11,621,119	0	0	0	0
76	1,135,938	0	1,135,938	0	0	0	0
77	128,631,976	0	128,631,976	0	0	0	0
78	0	0	0	0	0	0	102,589,603
79	0	0	0	-21,163	8,026	-13,138	0
80	4,972,689	-549,468	4,423,221	0	0	0	0
81	16,253,234	0	16,253,234	0	0	0	0
82	256,934,659	0	256,934,659	0	0	0	0
83	0	0	0	0	0	0	207,142,892
84	36,447,545	-22,611,131	13,836,414	0	0	0	0
85	177,306,621	0	177,306,621	0	0	0	0
86	0	0	0	0	0	0	159,303,383
87	31,769,221	0	31,769,221	0	0	0	0
88	0	0	0	0	0	0	25,861,235
89	42,441,482	0	42,441,482	0	0	0	0
90	0	0	0	0	0	0	25,939,845
91	0	0	0	-2,703,039	446,133	-2,256,906	0
92	0	0	0	-2,162,144	0	-2,162,144	0
93	0	0	0	-10,835	0	-10,835	0
94	62,539	0	62,539	0	0	0	0
95	0	0	0	-1,330,903	1,330,903	0	0
96	0	0	0	-187,241,938	0	-187,241,938	0
97	0	0	0	-5,702,302	442,952	-5,259,350	0
98	106,957,037	0	106,957,037	0	0	0	0
99	0	0	0	0	0	0	90,780,515
100	18,637,048	0	18,637,048	0	0	0	0
101	0	0	0	0	0	0	15,108,936
102	0	0	0	-29,410,770	0	-29,410,770	0
103	733,046	0	733,046	0	0	0	0
104	47,561,555	0	47,561,555	0	0	0	0
105	0	0	0	0	0	0	30,792,869
106	20,534	-20,534	0	0	0	0	0
107	0	0	0	-11,357,112	0	-11,357,112	0
108	164,991,514	0	164,991,514	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
59	0	0	3,670,116	0	
60	0	0	91,256,410	91,256,410	
61	0	0	-78,519,734	-78,519,734	MTS Repo 105 Benefit - Longs
62	0	0	89,869,333	89,869,333	
63	0	0	-49,291,844	-49,291,844	MTS Repo 105 Benefit - Longs
64	0	0	9,994,557	0	
65	0	0	0	0	
66	0	0	64,157,409	64,157,409	
67	0	0	-49,396,564	-49,396,564	MTS Repo 105 Benefit - Longs
68	0	0	10,453	10,453	
69	0	0	51,809,091	51,809,091	
70	0	0	-38,753,207	-38,753,207	MTS Repo 105 Benefit - Longs
71	0	0	2,068,027	0	
72	0	0	1,100,952	1,100,952	
73	0	0	18,173,407	18,173,407	
74	0	0	-14,949,093	-14,949,093	MTS Repo 105 Benefit - Longs
75	0	0	11,621,119	11,621,119	
76	0	0	1,135,938	1,135,938	
77	0	0	128,631,976	128,631,976	
78	0	0	-102,589,603	-102,589,603	MTS Repo 105 Benefit - Longs
79	0	0	13,138	0	
80	0	0	4,423,221	4,423,221	
81	0	0	16,253,234	16,253,234	
82	0	0	256,934,659	256,934,659	
83	0	0	-207,142,892	-207,142,892	MTS Repo 105 Benefit - Longs
84	0	0	13,836,414	13,836,414	
85	0	0	177,306,621	177,306,621	
86	0	0	-159,303,383	-159,303,383	MTS Repo 105 Benefit - Longs
87	0	0	31,769,221	31,769,221	
88	0	0	-25,861,235	-25,861,235	MTS Repo 105 Benefit - Longs
89	0	0	42,441,482	42,441,482	
90	0	0	-25,939,845	-25,939,845	MTS Repo 105 Benefit - Longs
91	0	0	2,256,906	0	
92	0	0	2,162,144	0	
93	0	0	10,835	0	
94	0	0	62,539	62,539	
95	0	0	0	0	
96	0	0	187,241,938	0	
97	0	0	5,259,350	0	
98	0	0	106,957,037	106,957,037	
99	0	0	-90,780,515	-90,780,515	MTS Repo 105 Benefit - Longs
100	0	0	18,637,048	18,637,048	
101	0	0	-15,108,936	-15,108,936	MTS Repo 105 Benefit - Longs
102	0	0	29,410,770	0	
103	0	0	733,046	733,046	
104	0	0	47,561,555	47,561,555	
105	0	0	-30,792,869	-30,792,869	MTS Repo 105 Benefit - Longs
106	0	0	0	0	
107	0	0	11,357,112	0	
108	0	0	164,991,514	164,991,514	

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LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
109	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLDG5
110	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLEA7
111	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLF81
112	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLF81
113	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLJP9
114	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLWM1
115	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLWM1
116	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XMES6
117	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XML66
118	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XMQ87
119	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XN5N5
120	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XN5N5
121	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XNHZ5
122	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XNTD1
123	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A33L8
124	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A35H5
125	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A3EM4
126	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A3M78
127	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A3U46
128	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4AA2
129	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4DY7
130	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4EW0
131	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4FM1
132	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4HF4
133	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4JT2
134	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4KX1
135	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4QD9
136	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4SA3
137	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4TZ7
138	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4UD4
139	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4UK8
140	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4UM4
141	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4US1
142	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4UU6
143	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4UW2
144	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4UX0
145	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4VB7
146	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4VC5
147	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4VE1
148	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4VG6
149	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4VJ0
150	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4ZT4
151	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4ZY3
152	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4ZY3
153	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4ZZ0
154	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4ZZ0
155	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	313586UV9
156	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359M2D4
157	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359M4D2
158	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359M5H2

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LEHMAN BROTHERS HOLDINGS, INC.

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	I	J	K	L	M
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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
109		41,803	3133XLDG5	0	USD
110		41,068	3133XLEA7	0	USD
111		42,895	3133XLF81	0	USD
112		42,895	3133XLF81	0	USD
113		41,864	3133XLJP9	0	USD
114		41,894	3133XLWM1	0	USD
115		41,894	3133XLWM1	0	USD
116	US3133XMES60	40,473	3133XMES6	0	USD
117	US3133XML666	41,192	3133XML66	0	USD
118	US3133XMQ871	43,056	3133XMQ87	0	USD
119		43,077	3133XN5N5	0	USD
120		43,077	3133XN5N5	0	USD
121	US3133XNHZ59	40,529	3133XNHZ5	0	USD
122	US3133XNTD10	40,186	3133XNTD1	0	USD
123	US3134A33L82	40,252	3134A33L8	0	USD
124	US3134A35H52	40,436	3134A35H5	0	USD
125	US3134A3EM48	39,887	3134A3EM4	0	USD
126	US3134A3M787	40,071	3134A3M78	0	USD
127	US3134A3U467	47,376	3134A3U46	0	USD
128	US3134A4AA29	47,922	3134A4AA2	0	USD
129	US3134A4DY77	40,617	3134A4DY7	0	USD
130	US3134A4EW03	40,623	3134A4EW0	0	USD
131	US3134A4FM12	40,709	3134A4FM1	0	USD
132	US3134A4HF43	40,801	3134A4HF4	0	USD
133	US3134A4JT29	40,923	3134A4JT2	0	USD
134	US3134A4KX12	48,410	3134A4KX1	0	USD
135	US3134A4QD93	41,105	3134A4QD9	0	USD
136	US3134A4SA37	41,289	3134A4SA3	0	USD
137	US3134A4TZ78	41,470	3134A4TZ7	0	USD
138	US3134A4UD48	39,706	3134A4UD4	0	USD
139	US3134A4UK80	41,593	3134A4UK8	0	USD
140	US3134A4UM47	41,654	3134A4UM4	0	USD
141	US3134A4US17	40,009	3134A4US1	0	USD
142	US3134A4UU62	41,835	3134A4UU6	0	USD
143	US3134A4UW29	40,162	3134A4UW2	0	USD
144	US3134A4UX02	42,019	3134A4UX0	0	USD
145	US3134A4VB72	40,371	3134A4VB7	0	USD
146	US3134A4VC55	42,202	3134A4VC5	0	USD
147	US3134A4VE12	40,469	3134A4VE1	0	USD
148	US3134A4VG69	42,325	3134A4VG6	0	USD
149	US3134A4VJ09	40,561	3134A4VJ0	0	USD
150	US3134A4ZT45	42,388	3134A4ZT4	0	USD
151		42,548	3134A4ZY3	0	USD
152		42,548	3134A4ZY3	0	USD
153	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD
154	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD
155	US313586UV99	42,439	313586UV9	0	USD
156		42,719	31359M2D4	0	USD
157	US31359M4D26	42,779	31359M4D2	0	USD
158	US31359M5H21	40,955	31359M5H2	0	USD

	N	O	P
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8	Product Name	Trade Date position	SD Position
109	FEDERAL HOME LOAN BANK SYSTEM	0	0
110	FEDERAL HOME LOAN BANK SYSTEM	415,000	415,000
111	FEDERAL HOME LOAN BANK SYSTEM	152,890,000	152,890,000
112	FEDERAL HOME LOAN BANK SYSTEM	0	0
113	FEDERAL HOME LOAN BANK SYSTEM	-1,075,000	-1,075,000
114	FEDERAL HOME LOAN BANK SYSTEM	87,000,000	87,000,000
115	FEDERAL HOME LOAN BANK SYSTEM	0	0
116	FEDERAL HOME LOAN BANK SYSTEM	-17,800,000	-17,800,000
117	FEDERAL HOME LOAN BANK SYSTEM	-97,600,000	-97,600,000
118	FEDERAL HOME LOAN BANK SYSTEM	-2,995,000	-2,995,000
119	FEDERAL HOME LOAN BANK SYSTEM	75,000,000	75,000,000
120	FEDERAL HOME LOAN BANK SYSTEM	0	0
121	FEDERAL HOME LOAN BANK SYSTEM	-150,000	-150,000
122	FEDERAL HOME LOAN BANK SYSTEM	-360,000	-360,000
123	FEDERAL HOME LOAN MTG CORP	-3,932,000	-3,932,000
124	FEDERAL HOME LOAN MTG CORP	1,000	1,000
125	FEDERAL HOME LOAN MTG CORP	2,075,000	2,075,000
126	FEDERAL HOME LOAN MTG CORP	169,000	169,000
127	FEDERAL HOME LOAN MTG CORP	450,000	450,000
128	FEDERAL HOME LOAN MTG CORP	4,313,000	4,313,000
129	FEDERAL HOME LOAN MTG CORP	-3,530,000	-3,530,000
130	FEDERAL HOME LOAN MTG CORP	1,053,000	1,053,000
131	FREDDIE MAC	-4,852,000	-4,852,000
132	FEDERAL HOME LOAN MTG CORP	-46,766,000	-46,766,000
133	FREDDIE MAC	-80,373,000	-80,373,000
134	FREDDIE MAC	2,995,000	2,995,000
135	FEDERAL HOME LOAN MTG CORP	-56,036,000	-56,036,000
136	FREDDIE MAC	-69,138,000	-69,138,000
137	FREDDIE MAC	-136,259,000	-136,259,000
138	FREDDIE MAC	178,000	178,000
139	FREDDIE MAC	-36,924,000	-36,924,000
140	FREDDIE MAC	5,196,000	4,696,000
141	FREDDIE MAC	1,840,000	1,840,000
142	FREDDIE MAC	-135,362,000	-135,362,000
143	FREDDIE MAC	-59,269,000	-59,269,000
144	FREDDIE MAC	751,000	651,000
145	FREDDIE MAC	-17,551,000	-17,551,000
146	FREDDIE MAC	-15,469,000	-14,754,000
147	FREDDIE MAC	-127,697,000	-127,697,000
148	FREDDIE MAC	-5,420,000	-5,420,000
149	FREDDIE MAC	-6,144,000	-6,144,000
150	FREDDIE MAC	-61,480,000	-61,480,000
151	FREDDIE MAC	83,410,000	83,410,000
152	FREDDIE MAC	0	0
153	FREDDIE MAC	274,399,000	274,399,000
154	FREDDIE MAC	0	0
155	FEDERAL NATL MTGE ASSN SERIES SM-2016-A	505,000	505,000
156	FEDERAL NATIONAL MORTGAGE ASSO	-26,904,000	-26,904,000
157	FEDERAL NATIONAL MORTGAGE ASSO	-18,733,000	-18,733,000
158	FEDERAL NATIONAL MORTGAGE ASSO	-488,000	-488,000

	Q	R	S	T	U	V	W
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5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
109	0	0	0	0	0	0	129,710,329
110	452,248	0	452,248	0	0	0	0
111	172,199,050	0	172,199,050	0	0	0	0
112	0	0	0	0	0	0	157,962,734
113	0	0	0	-1,187,521	1,187,521	0	0
114	97,577,024	0	97,577,024	0	0	0	0
115	0	0	0	0	0	0	78,650,447
116	0	0	0	-18,912,636	18,912,636	0	0
117	0	0	0	-105,030,812	0	-105,030,812	0
118	0	0	0	-3,242,018	0	-3,242,018	0
119	80,835,015	0	80,835,015	0	0	0	0
120	0	0	0	0	0	0	50,387,150
121	0	0	0	-155,544	0	-155,544	0
122	0	0	0	-372,004	372,004	0	0
123	0	0	0	-4,420,886	0	-4,420,886	0
124	1,138	-1,138	0	0	0	0	0
125	2,202,482	-2,202,482	0	0	0	0	0
126	185,370	-185,370	0	0	0	0	0
127	566,842	0	566,842	0	0	0	0
128	5,493,819	-5,493,819	0	0	0	0	0
129	0	0	0	-3,914,895	70,679	-3,844,216	0
130	1,166,966	0	1,166,966	0	0	0	0
131	0	0	0	-5,389,734	0	-5,389,734	0
132	0	0	0	-51,968,702	187,476	-51,781,226	0
133	0	0	0	-88,807,174	1,781,043	-87,026,130	0
134	3,557,175	-3,557,175	0	0	0	0	0
135	0	0	0	-60,751,510	0	-60,751,510	0
136	0	0	0	-73,102,624	24,296,472	-48,806,152	0
137	0	0	0	-143,756,281	1,473	-143,754,808	0
138	182,111	-182,111	0	0	0	0	0
139	0	0	0	-39,942,931	0	-39,942,931	0
140	5,469,037	-5,469,037	0	0	0	0	0
141	1,901,253	-1,901,253	0	0	0	0	0
142	0	0	0	-145,943,829	0	-145,943,829	0
143	0	0	0	-61,562,384	161,337	-61,401,047	0
144	785,276	-785,276	0	0	0	0	0
145	0	0	0	-18,324,537	546	-18,323,991	0
146	0	0	0	-15,267,217	0	-15,267,217	0
147	0	0	0	-134,808,219	0	-134,808,219	0
148	0	0	0	-5,768,799	0	-5,768,799	0
149	0	0	0	-6,534,204	6,534,204	0	0
150	0	0	0	-64,951,021	15,205,596	-49,745,425	0
151	92,520,835	0	92,520,835	0	0	0	0
152	0	0	0	0	0	0	77,784,754
153	282,751,919	0	282,751,919	0	0	0	0
154	0	0	0	0	0	0	240,865,584
155	669,639	0	669,639	0	0	0	0
156	0	0	0	-28,683,851	0	-28,683,851	0
157	0	0	0	-19,987,896	6,284,562	-13,703,334	0
158	0	0	0	-523,724	0	-523,724	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
109	0	0	-129,710,329	-129,710,329	MTS Repo 105 Benefit - Longs
110	0	0	452,248	452,248	
111	0	0	172,199,050	172,199,050	
112	0	0	-157,962,734	-157,962,734	MTS Repo 105 Benefit - Longs
113	0	0	0	0	
114	0	0	97,577,024	97,577,024	
115	0	0	-78,650,447	-78,650,447	MTS Repo 105 Benefit - Longs
116	0	0	0	0	
117	0	0	105,030,812	0	
118	0	0	3,242,018	0	
119	0	0	80,835,015	80,835,015	
120	0	0	-50,387,150	-50,387,150	MTS Repo 105 Benefit - Longs
121	0	0	155,544	0	
122	0	0	0	0	
123	0	0	4,420,886	0	
124	0	0	0	0	
125	0	0	0	0	
126	0	0	0	0	
127	0	0	566,842	566,842	
128	0	0	0	0	
129	0	0	3,844,216	0	
130	0	0	1,166,966	1,166,966	
131	0	0	5,389,734	0	
132	0	0	51,781,226	0	
133	0	0	87,026,130	0	
134	0	0	0	0	
135	0	0	60,751,510	0	
136	0	0	48,806,152	0	
137	0	0	143,754,808	0	
138	0	0	0	0	
139	0	0	39,942,931	0	
140	0	0	0	0	
141	0	0	0	0	
142	0	0	145,943,829	0	
143	0	0	61,401,047	0	
144	0	0	0	0	
145	0	0	18,323,991	0	
146	0	0	15,267,217	0	
147	0	0	134,808,219	0	
148	0	0	5,768,799	0	
149	0	0	0	0	
150	0	0	49,745,425	0	
151	0	0	92,520,835	92,520,835	
152	0	0	-77,784,754	-77,784,754	MTS Repo 105 Benefit - Longs
153	0	0	282,751,919	282,751,919	
154	0	0	-240,865,584	-240,865,584	MTS Repo 105 Benefit - Longs
155	0	0	669,639	669,639	
156	0	0	28,683,851	0	
157	0	0	13,703,334	0	
158	0	0	523,724	0	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
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6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
159	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359M5Z2
160	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359M7X5
161	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MA45
162	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MC92
163	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359ME41
164	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MEU3
165	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MEU3
166	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MEV1
167	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MEY5
168	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MF40
169	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MFG3
170	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MFJ7
171	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MFP3
172	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MFS7
173	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MGJ6
174	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MGK3
175	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MGT4
176	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MH89
177	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MHK2
178	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MJH7
179	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MLS0
180	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MM26
181	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MMQ3
182	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MNU3
183	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MNU3
184	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MPF4
185	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MQV8
186	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MRG0
187	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MRK1
188	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MRK1
189	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MS61
190	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MTG8
191	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MTP8
192	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MTP8
193	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MTZ6
194	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MU68
195	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MUT8
196	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MW41
197	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MW41
198	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MWJ8
199	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MXH1
200	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MXX6
201	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MXX6
202	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MYN7
203	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MZ30
204	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MZC0
205	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MZL0
206	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31364FPY1
207	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31364GBF5
208	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3136F3V78

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LEHMAN BROTHERS HOLDINGS, INC.

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
159	US31359M5Z29	40,249	31359M5Z2	0	USD
160	US31359M7X52	42,866	31359M7X5	0	USD
161	US31359MA453	42,109	31359MA45	0	USD
162	US31359MC921	40,313	31359MC92	0	USD
163	US31359ME414	39,644	31359ME41	0	USD
164	US31359MEU36	47,253	31359MEU3	0	USD
165	US31359MEU36	47,253	31359MEU3	0	USD
166	US31359MEV19	39,979	31359MEV1	0	USD
167	US31359MEY57	40,071	31359MEY5	0	USD
168	US31359MF403	40,589	31359MF40	0	USD
169	US31359MFG33	40,193	31359MFG3	0	USD
170	US31359MFJ71	47,498	31359MFJ7	0	USD
171	US31359MFP32	47,618	31359MFP3	0	USD
172	US31359MFS70	40,344	31359MFS7	0	USD
173	US31359MGJ62	40,497	31359MGJ6	0	USD
174	US31359MGK36	47,802	31359MGK3	0	USD
175	US31359MGT45	40,575	31359MGT4	0	USD
176	US31359MH896	42,444	31359MH89	0	USD
177	US31359MHK27	40,617	31359MHK2	0	USD
178	US31359MJH79	40,678	31359MJH7	0	USD
179	US31359MLS07	40,862	31359MLS0	0	USD
180	US31359MM268	40,648	31359MM26	0	USD
181	US31359MMQ32	40,983	31359MMQ3	0	USD
182	US31359MNU35	41,122	31359MNU3	0	USD
183	US31359MNU35	41,122	31359MNU3	0	USD
184	US31359MPF40	15-Sep-12	31359MPF4	4.3750%	USD
185	US31359MQV80	41,326	31359MQV8	0	USD
186	US31359MRG05	41,348	31359MRG0	0	USD
187	US31359MRK17	41,395	31359MRK1	0	USD
188	US31359MRK17	41,395	31359MRK1	0	USD
189	US31359MS612	42,566	31359MS61	0	USD
190	US31359MTG86	41,562	31359MTG8	0	USD
191	US31359MTP85	41,641	31359MTP8	0	USD
192	US31359MTP85	41,641	31359MTP8	0	USD
193	US31359MTZ67	39,859	31359MTZ6	0	USD
194	US31359MU683	40,040	31359MU68	0	USD
195	US31359MUT88	41,744	31359MUT8	0	USD
196	US31359MW416	15-Sep-16	31359MW41	5.2500%	USD
197	US31359MW416	42,628	31359MW41	0	USD
198	US31359MWJ88	41,927	31359MWJ8	0	USD
199	US31359MXH14	40,224	31359MXH1	0	USD
200	US31359MXX63	42,065	31359MXX6	0	USD
201	US31359MXX63	42,065	31359MXX6	0	USD
202	US31359MYN72	40,405	31359MYN7	0	USD
203	US31359MZ302	40,831	31359MZ30	0	USD
204	US31359MZC09	42,292	31359MZC0	0	USD
205	US31359MZL08	40,527	31359MZL0	0	USD
206	US31364FPY15	41,299	31364FPY1	0	USD
207	US31364GBF54	41,549	31364GBF5	0	USD
208	US3136F3V781	43,675	3136F3V78	0	USD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Product Name	Trade Date position	SD Position
159	FEDERAL NATIONAL MORTGAGE ASSO	380,000	380,000
160	FEDERAL NATIONAL MORTGAGE ASSO	-4,913,000	-4,913,000
161	FEDERAL NATIONAL MORTGAGE ASSO	-18,694,000	-18,689,000
162	FEDERAL NATIONAL MORTGAGE ASSO	-3,588,000	-3,588,000
163	FEDERAL NATIONAL MORTGAGE ASSO	-6,000	-6,000
164	FEDERAL NATIONAL MTG ASSN	18,979,000	18,979,000
165	FEDERAL NATIONAL MTG ASSN	0	0
166	FEDERAL NATIONAL MTG ASSN	-2,188,000	-2,188,000
167	FEDERAL NATIONAL MORTGAGE ASSO	199,000	199,000
168	FEDERAL NATIONAL MORTGAGE ASSO	715,000	715,000
169	FEDERAL NATIONAL MORTGAGE ASSO	-1,037,000	-1,037,000
170	FEDERAL NATIONAL MTGE ASSN	1,523,000	1,523,000
171	FEDERAL NATIONAL MTG ASSN	-1,626,000	-1,626,000
172	FEDERAL NATIONAL MTG ASSN	2,617,000	2,617,000
173	FEDERAL NATIONAL MORTGAGE ASSO	2,502,000	2,502,000
174	FEDERAL NATIONAL MTG ASSN	-5,573,000	-5,573,000
175	FEDERAL NATIONAL MTG ASSN	8,666,000	8,666,000
176	FANNIE MAE	1,028,000	1,028,000
177	FEDERAL NATIONAL MTG ASSN	-3,069,000	-3,069,000
178	FEDERAL NATIONAL MTG ASSN	238,000	232,000
179	FEDERAL NATIONAL MTG ASSN	-151,079,000	-151,079,000
180	FEDERAL NATIONAL MORTGAGE ASSO	-908,000	-908,000
181	FEDERAL NATIONAL MORTGAGE ASSO	-63,295,000	-63,295,000
182	FEDERAL NATIONAL MORTGAGE ASSO	111,119,000	111,119,000
183	FEDERAL NATIONAL MORTGAGE ASSO	0	0
184	FEDERAL NATIONAL MTG ASSN	-88,734,000	-88,734,000
185	FEDERAL NATIONAL MORTGAGE ASSO	1,820,000	1,820,000
186	FEDERAL NATIONAL MORTGAGE ASSO	-198,829,000	-199,379,000
187	FEDERAL NATIONAL MORTGAGE ASSO	166,804,000	166,804,000
188	FEDERAL NATIONAL MORTGAGE ASSO	0	0
189	FEDERAL NATIONAL MORTGAGE ASSO	-5,040,000	-5,040,000
190	FEDERAL NATIONAL MORTGAGE ASSO	-94,214,000	-94,214,000
191	FEDERAL NATIONAL MORTGAGE ASSO	143,608,000	143,608,000
192	FEDERAL NATIONAL MORTGAGE ASSO	0	0
193	FEDERAL NATIONAL MORTGAGE ASSO	-4,707,000	-4,707,000
194	FEDERAL NATIONAL MORTGAGE ASSO	-181,000	-181,000
195	FEDERAL NATIONAL MORTGAGE ASSO	-80,068,000	-80,218,000
196	FEDERAL NATIONAL MORTGAGE ASSO	23,654,000	23,654,000
197	FEDERAL NATIONAL MORTGAGE ASSO	0	0
198	FEDERAL NATIONAL MORTGAGE ASSO	-102,751,000	-102,351,000
199	FEDERAL NATIONAL MORTGAGE ASSO	1,792,000	1,792,000
200	FEDERAL NATIONAL MORTGAGE ASSO	38,641,000	38,641,000
201	FEDERAL NATIONAL MORTGAGE ASSO	0	0
202	FEDERAL NATIONAL MORTGAGE ASSO	-2,872,000	-2,872,000
203	FEDERAL NATIONAL MORTGAGE ASSO	-7,334,000	-7,334,000
204	FEDERAL NATIONAL MORTGAGE ASSO	-37,227,000	-37,227,000
205	FEDERAL NATIONAL MORTGAGE ASSO	11,689,000	11,689,000
206	FEDERAL NATIONAL MORTGAGE ASSO	3,233,000	3,233,000
207	FEDERAL NATIONAL MTG ASSN-MTN	785,000	785,000
208	FEDERAL NATIONAL MORTGAGE ASSO	4,100,000	4,100,000

	Q	R	S	T	U	V	W
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
159	406,460	0	406,460	0	0	0	0
160	0	0	0	-5,296,377	325,316	-4,971,061	0
161	0	0	0	-20,340,668	0	-20,340,668	0
162	0	0	0	-3,765,275	0	-3,765,275	0
163	0	0	0	-6,060	0	-6,060	0
164	22,525,019	0	22,525,019	0	0	0	0
165	0	0	0	0	0	0	16,645,417
166	0	0	0	-2,329,899	239,466	-2,090,433	0
167	218,276	-218,276	0	0	0	0	0
168	753,362	0	753,362	0	0	0	0
169	0	0	0	-1,139,537	0	-1,139,537	0
170	1,971,631	-1,971,631	0	0	0	0	0
171	0	0	0	-2,155,903	0	-2,155,903	0
172	2,927,601	-78,559	2,849,042	0	0	0	0
173	2,813,874	-1,144,740	1,669,134	0	0	0	0
174	0	0	0	-6,928,817	34	-6,928,783	0
175	9,491,935	0	9,491,935	0	0	0	0
176	1,120,290	0	1,120,290	0	0	0	0
177	0	0	0	-3,390,751	334,857	-3,055,894	0
178	265,232	-265,232	0	0	0	0	0
179	0	0	0	-166,249,406	0	-166,249,406	0
180	0	0	0	-988,798	988,798	0	0
181	0	0	0	-72,279,374	72,279,374	0	0
182	119,461,741	0	119,461,741	0	0	0	0
183	0	0	0	0	0	0	100,519,887
184	0	0	0	-94,789,287	3,794,610	-90,994,676	0
185	1,933,666	0	1,933,666	0	0	0	0
186	0	0	0	-212,444,979	296,353	-212,148,626	0
187	176,821,844	0	176,821,844	0	0	0	0
188	0	0	0	0	0	0	148,673,135
189	0	0	0	-5,538,828	0	-5,538,828	0
190	0	0	0	-101,121,948	6,625	-101,115,323	0
191	154,080,563	0	154,080,563	0	0	0	0
192	0	0	0	0	0	0	125,398,109
193	0	0	0	-4,753,293	0	-4,753,293	0
194	0	0	0	-189,653	33,663	-155,989	0
195	0	0	0	-83,524,192	25,450	-83,498,741	0
196	26,222,019	0	26,222,019	0	0	0	0
197	0	0	0	0	0	0	20,730,184
198	0	0	0	-109,139,417	0	-109,139,417	0
199	1,848,083	-1,848,083	0	0	0	0	0
200	42,629,642	0	42,629,642	0	0	0	0
201	0	0	0	0	0	0	25,787,838
202	0	0	0	-2,996,741	0	-2,996,741	0
203	0	0	0	-7,980,754	241,006	-7,739,749	0
204	0	0	0	-38,836,020	0	-38,836,020	0
205	12,477,592	-9,759,827	2,717,764	0	0	0	0
206	3,611,857	0	3,611,857	0	0	0	0
207	885,414	0	885,414	0	0	0	0
208	4,393,490	0	4,393,490	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
159	0	0	406,460	406,460	
160	0	0	4,971,061	0	
161	0	0	20,340,668	0	
162	0	0	3,765,275	0	
163	0	0	6,060	0	
164	0	0	22,525,019	22,525,019	
165	0	0	-16,645,417	-16,645,417	MTS Repo 105 Benefit - Longs
166	0	0	2,090,433	0	
167	0	0	0	0	
168	0	0	753,362	753,362	
169	0	0	1,139,537	0	
170	0	0	0	0	
171	0	0	2,155,903	0	
172	0	0	2,849,042	2,849,042	
173	0	0	1,669,134	1,669,134	
174	0	0	6,928,783	0	
175	0	0	9,491,935	9,491,935	
176	0	0	1,120,290	1,120,290	
177	0	0	3,055,894	0	
178	0	0	0	0	
179	0	0	166,249,406	0	
180	0	0	0	0	
181	0	0	0	0	
182	0	0	119,461,741	119,461,741	
183	0	0	-100,519,887	-100,519,887	MTS Repo 105 Benefit - Longs
184	0	0	90,994,676	0	
185	0	0	1,933,666	1,933,666	
186	0	0	212,148,626	0	
187	0	0	176,821,844	176,821,844	
188	0	0	-148,673,135	-148,673,135	MTS Repo 105 Benefit - Longs
189	0	0	5,538,828	0	
190	0	0	101,115,323	0	
191	0	0	154,080,563	154,080,563	
192	0	0	-125,398,109	-125,398,109	MTS Repo 105 Benefit - Longs
193	0	0	4,753,293	0	
194	0	0	155,989	0	
195	0	0	83,498,741	0	
196	0	0	26,222,019	26,222,019	
197	0	0	-20,730,184	-20,730,184	MTS Repo 105 Benefit - Longs
198	0	0	109,139,417	0	
199	0	0	0	0	
200	0	0	42,629,642	42,629,642	
201	0	0	-25,787,838	-25,787,838	MTS Repo 105 Benefit - Longs
202	0	0	2,996,741	0	
203	0	0	7,739,749	0	
204	0	0	38,836,020	0	
205	0	0	2,717,764	2,717,764	
206	0	0	3,611,857	3,611,857	
207	0	0	885,414	885,414	
208	0	0	4,393,490	4,393,490	

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	A	B	C	D	E	F	G	H
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2	**Agencies**							
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4	**Q1 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
209	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	313771AA5
210	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAA7
211	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAB5
212	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAD1
213	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAE9
214	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAF6
215	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAG4
216	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAG4
217	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAJ8
218	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAJ8
219	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAM1
220	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAM1
221	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAP4
222	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAQ2
223	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAR0
224	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAS8
225	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAT6
226	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAV1
227	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAX7
228	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAY5
229	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAY5
230	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAZ2
231	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EABA6
232	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EABB4
233	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EABF5
234	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398ABX9
235	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398ADM1
236	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398ADM1
237	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AFA5
238	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AGU0
239	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AHZ8
240	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AJX1
241	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AKX9
242	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AKY7
243	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AMW9
244	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	46513EJX1
245	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	742651CW0
246	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	742651DA7
247	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	880591CK6
248	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	880591CW0
249	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	880591CW0
250	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	880591DT6
251	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	880591DY5
252	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	880591EA6
253	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	313490BG8
254	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	313490CC6
255	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	313490CK8
256	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	3134A32J4
257	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	3134A3D29
258	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	313586QR3

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LEHMAN BROTHERS HOLDINGS, INC.

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
209	US313771AA51	42,534	313771AA5	0	USD
210		39,861	3137EAAA7	0	USD
211	US3137EAAB58	40,651	3137EAAB5	0	USD
212	US3137EAAD15	42,478	3137EAAD1	0	USD
213	US3137EAAE97	39,954	3137EAAE9	0	USD
214	US3137EAAF62	40,742	3137EAAF6	0	USD
215	US3137EAAG46	42,569	3137EAAG4	0	USD
216	US3137EAAG46	42,569	3137EAAG4	0	USD
217	US3137EAAJ84	42,661	3137EAAJ8	0	USD
218	US3137EAAJ84	42,661	3137EAAJ8	0	USD
219	US3137EAAM14	42,782	3137EAAM1	0	USD
220	US3137EAAM14	42,782	3137EAAM1	0	USD
221	US3137EAAP45	40,218	3137EAAP4	0	USD
222	US3137EAAQ28	39,877	3137EAAQ2	0	USD
223	US3137EAAR01	40,973	3137EAAR0	0	USD
224	US3137EAAS83	42,843	3137EAAS8	0	USD
225	US3137EAAT66	39,975	3137EAAT6	0	USD
226	US3137EAAV13	41,141	3137EAAV1	0	USD
227	US3137EAAX78	40,413	3137EAAX7	0	USD
228	US3137EAAY51	42,970	3137EAAY5	0	USD
229	US3137EAAY51	42,970	3137EAAY5	0	USD
230	US3137EAAZ27	41,207	3137EAAZ2	0	USD
231	US3137EABA66	43,056	3137EABA6	0	USD
232	US3137EABB40	40,147	3137EABB4	0	USD
233	US3137EABF53	40,599	3137EABF5	0	USD
234	US31398ABX90	41,047	31398ABX9	0	USD
235	US31398ADM18	42,898	31398ADM1	0	USD
236	US31398ADM18	42,898	31398ADM1	0	USD
237	US31398AFA51	40,007	31398AFA5	0	USD
238	US31398AGU07	40,434	31398AGU0	0	USD
239	US31398AHZ84	41,232	31398AHZ8	0	USD
240		40,157	31398AJX1	0	USD
241	US31398AKX99	40,219	31398AKX9	0	USD
242	US31398AKY72	41,317	31398AKY7	0	USD
243		41,373	31398AMW9	0	USD
244	US46513EJX13	45,408	46513EJX1	0	USD
245	US742651CW09	41,044	742651CW0	0	USD
246	US742651DA79	42,139	742651DA7	0	USD
247		49,766	880591CK6	0	USD
248		41,348	880591CW0	0	USD
249		41,348	880591CW0	0	USD
250	US880591DT61	41,052	880591DT6	0	USD
251	US880591DY56	42,170	880591DY5	0	USD
252		42,934	880591EA6	0	USD
253	US313490BG88	40,040	313490BG8	0	USD
254	US313490CC65	43,692	313490CC6	0	USD
255	US313490CK81	44,972	313490CK8	0	USD
256		46,096	3134A32J4	0	USD
257	US3134A3D299	46,614	3134A3D29	0	USD
258	US313586QR34	41,825	313586QR3	0	USD

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8	Product Name	Trade Date position	SD Position
209	FEDERAL HOME LOAN BANK OF CHIC	152,660,000	152,660,000
210	FREDDIE MAC	-3,879,000	-3,879,000
211	FREDDIE MAC	-9,890,000	-9,890,000
212	FREDDIE MAC	9,800,000	9,800,000
213	FREDDIE MAC	3,405,000	3,405,000
214	FREDDIE MAC	-73,300,000	-73,300,000
215	FREDDIE MAC	19,420,000	19,420,000
216	FREDDIE MAC	0	0
217	FREDDIE MAC	31,780,000	31,780,000
218	FREDDIE MAC	0	0
219	FREDDIE MAC	40,600,000	40,600,000
220	FREDDIE MAC	0	0
221	FREDDIE MAC	-1,360,000	-1,360,000
222	FREDDIE MAC	500,000	500,000
223	FREDDIE MAC	-4,175,000	-4,175,000
224	FREDDIE MAC	825,000	825,000
225	FREDDIE MAC	-8,800,000	-8,800,000
226	FREDDIE MAC	-109,430,000	-109,430,000
227	FREDDIE MAC	2,375,000	2,375,000
228	FREDDIE MAC	20,000,000	20,000,000
229	FREDDIE MAC	0	0
230	FREDDIE MAC	-300,000	0
231	FREDDIE MAC	30,000,000	30,000,000
232	FREDDIE MAC	-500,000	-500,000
233	FREDDIE MAC	-1,700,000	-1,700,000
234	FEDERAL NATIONAL MORTGAGE ASSO	-1,745,000	-1,745,000
235	FEDERAL NATIONAL MORTGAGE ASSO	43,211,000	39,211,000
236	FEDERAL NATIONAL MORTGAGE ASSO	0	0
237	FEDERAL NATIONAL MORTGAGE ASSO	-105,000	-105,000
238	FEDERAL NATIONAL MORTGAGE ASSO	-65,000,000	-65,000,000
239	FEDERAL NATIONAL MORTGAGE ASSO	-177,534,000	-176,354,000
240	FEDERAL NATIONAL MORTGAGE ASSO	-2,860,000	-2,860,000
241	FEDERAL NATIONAL MORTGAGE ASSO	80,000	80,000
242	FEDERAL NATIONAL MORTGAGE ASSO	-82,394,000	-82,900,000
243	FEDERAL NATIONAL MORTGAGE ASSO	-10,900,000	-10,900,000
244	ISRAEL GOVERNMENT AID BOND 5.500% 20240426	129,000	129,000
245	PRIVATE EXPORT FUNDING CORP	4,478,000	4,478,000
246	PRIVATE EXPORT FUNDING CORP	200,000	200,000
247	TENNESSEE VALLEY AUTHORITY	23,050,000	23,050,000
248	TENNESSEE VALLEY AUTHORITY	85,429,000	85,429,000
249	TENNESSEE VALLEY AUTHORITY	0	0
250	TENNESSEE VALLEY AUTHORITY	1,000,000	1,000,000
251	TENNESSEE VALLEY AUTHORITY	2,000,000	2,000,000
252	TENNESSEE VALLEY AUTHORITY	27,020,000	27,020,000
253	FEDERAL JUDICIARY OFFICE BDG31	1,500,000	1,500,000
254	FEDERAL JUDICIARY OFFICE BLDG TR ZERO CPN CTF PARTN R/MD0000 08/15/2019	150,000	150,000
255	FEDERAL JUDICIARY OFFICE BLDG TR CTF PARTN ZERO CPN R/MD0000 02/15/2023	50,000	50,000
256	FEDERAL HOME LOAN MTG CORP	-249,000	-249,000
257	FREDDIE MAC	272,000	272,000
258	FEDERAL NATIONAL MTGE ASSOC	1,000,000	1,000,000

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	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long EPM Gross Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Gross Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
209	169,679,535	0	169,679,535	0	0	0	0
210	0	0	0	-3,978,633	784,649	-3,193,984	0
211	0	0	0	-10,767,572	10,767,572	0	0
212	10,811,354	0	10,811,354	0	0	0	0
213	3,574,612	-787,360	2,787,253	0	0	0	0
214	0	0	0	-79,313,610	2,467,588	-76,846,022	0
215	21,508,753	-247,591	21,261,162	0	0	0	0
216	0	0	0	0	0	0	15,533,487
217	34,751,051	0	34,751,051	0	0	0	0
218	0	0	0	0	0	0	25,560,282
219	43,304,967	0	43,304,967	0	0	0	0
220	0	0	0	0	0	0	24,932,359
221	0	0	0	-1,429,177	0	-1,429,177	0
222	523,649	0	523,649	0	0	0	0
223	0	0	0	-4,530,320	0	-4,530,320	0
224	892,694	0	892,694	0	0	0	0
225	0	0	0	-9,194,786	0	-9,194,786	0
226	0	0	0	-119,813,712	70,301	-119,743,412	0
227	2,525,706	-2,525,706	0	0	0	0	0
228	21,936,749	0	21,936,749	0	0	0	0
229	0	0	0	0	0	0	15,383,139
230	0	0	0	0	0	0	0
231	32,580,106	-32,580,106	0	0	0	0	0
232	0	0	0	-522,342	0	-522,342	0
233	0	0	0	-1,733,245	1,555,842	-177,403	0
234	0	0	0	-1,886,644	1,886,644	0	0
235	47,576,687	-9,186	47,567,501	0	0	0	0
236	0	0	0	0	0	0	25,736,623
237	0	0	0	-109,861	0	-109,861	0
238	0	0	0	-69,292,425	0	-69,292,425	0
239	0	0	0	-189,782,134	107,614	-189,674,520	0
240	0	0	0	-2,963,605	0	-2,963,605	0
241	81,519	-81,519	0	0	0	0	0
242	0	0	0	-84,039,740	0	-84,039,740	0
243	0	0	0	-10,858,786	0	-10,858,786	0
244	147,408	0	147,408	0	0	0	0
245	4,977,223	0	4,977,223	0	0	0	0
246	211,679	0	211,679	0	0	0	0
247	27,725,780	0	27,725,780	0	0	0	0
248	98,027,948	0	98,027,948	0	0	0	0
249	0	0	0	0	0	0	80,466,965
250	1,157,003	0	1,157,003	0	0	0	0
251	2,094,055	0	2,094,055	0	0	0	0
252	30,160,658	0	30,160,658	0	0	0	0
253	1,461,612	0	1,461,612	0	0	0	0
254	91,321	0	91,321	0	0	0	0
255	24,705	0	24,705	0	0	0	0
256	0	0	0	-103,707	0	-103,707	0
257	105,779	0	105,779	0	0	0	0
258	808,369	0	808,369	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
209	0	0	169,679,535	169,679,535	
210	0	0	3,193,984	0	
211	0	0	0	0	
212	0	0	10,811,354	10,811,354	
213	0	0	2,787,253	2,787,253	
214	0	0	76,846,022	0	
215	0	0	21,261,162	21,261,162	
216	0	0	-15,533,487	-15,533,487	MTS Repo 105 Benefit - Longs
217	0	0	34,751,051	34,751,051	
218	0	0	-25,560,282	-25,560,282	MTS Repo 105 Benefit - Longs
219	0	0	43,304,967	43,304,967	
220	0	0	-24,932,359	-24,932,359	MTS Repo 105 Benefit - Longs
221	0	0	1,429,177	0	
222	0	0	523,649	523,649	
223	0	0	4,530,320	0	
224	0	0	892,694	892,694	
225	0	0	9,194,786	0	
226	0	0	119,743,412	0	
227	0	0	0	0	
228	0	0	21,936,749	21,936,749	
229	0	0	-15,383,139	-15,383,139	MTS Repo 105 Benefit - Longs
230	0	0	0	0	
231	0	0	0	0	
232	0	0	522,342	0	
233	0	0	177,403	0	
234	0	0	0	0	
235	0	0	47,567,501	47,567,501	
236	0	0	-25,736,623	-25,736,623	MTS Repo 105 Benefit - Longs
237	0	0	109,861	0	
238	0	0	69,292,425	0	
239	0	0	189,674,520	0	
240	0	0	2,963,605	0	
241	0	0	0	0	
242	0	0	84,039,740	0	
243	0	0	10,858,786	0	
244	0	0	147,408	147,408	
245	0	0	4,977,223	4,977,223	
246	0	0	211,679	211,679	
247	0	0	27,725,780	27,725,780	
248	0	0	98,027,948	98,027,948	
249	0	0	-80,466,965	-80,466,965	MTS Repo 105 Benefit - Longs
250	0	0	1,157,003	1,157,003	
251	0	0	2,094,055	2,094,055	
252	0	0	30,160,658	30,160,658	
253	0	0	1,461,612	1,461,612	
254	0	0	91,321	91,321	
255	0	0	24,705	24,705	
256	0	0	103,707	0	
257	0	0	105,779	105,779	
258	0	0	808,369	808,369	

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	A	B	C	D	E	F	G	H
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2	**Agencies**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
259	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	313586RC5
260	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	313586RC5
261	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31358BAA6
262	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31358C7Z3
263	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31358DCS1
264	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31358DDR2
265	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31359MEL3
266	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31359MEL3
267	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31364DPJ9
268	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31364EBA1
269	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	3137F0CL2
270	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	317705AC5
271	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771C4D4
272	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771C4G7
273	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771C6Y6
274	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CA47
275	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CBY0
276	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CBZ7
277	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CCA1
278	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CCM5
279	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CHE8
280	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CR31
281	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CR64
282	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CR72
283	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CS63
284	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771DCK7
285	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771DKD4
286	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771DKM4
287	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771EAN1
288	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771J3V0
289	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771J3W8
290	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771J4D9
291	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771J4J6
292	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771J4N7
293	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JKP4
294	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JKR0
295	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JKU3
296	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JKV1
297	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JKZ2
298	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JLD0
299	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JLH1
300	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JMC1
301	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JMP2
302	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JVV9
303	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	383665BU9
304	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	38373PAG8
305	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	38373PAK9
306	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	383752BR2
307	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	459051SJ8
308	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	459056JH1

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
259	US313586RC55	43,747	313586RC5	0	USD
260	US313586RC55	43,747	313586RC5	0	USD
261	US31358BAA61	43,497	31358BAA6	0	USD
262		45,061	31358C7Z3	0	USD
263	US31358DCS18	46,972	31358DCS1	0	USD
264		47,618	31358DDR2	0	USD
265	US31359MEL37	42,887	31359MEL3	0	USD
266	US31359MEL37	42,887	31359MEL3	0	USD
267		46,469	31364DPJ9	0	USD
268	US31364EBA10	46,835	31364EBA1	0	USD
269		39,767	3137F0CL2	0	USD
270		43,069	317705AC5	0	USD
271	US31771C4D49	40,793	31771C4D4	0	USD
272	US31771C4G79	41,340	31771C4G7	0	USD
273	US31771C6Y67	41,761	31771C6Y6	0	USD
274	US31771CA476	39,963	31771CA47	0	USD
275		40,858	31771CBY0	0	USD
276	US31771CBZ77	41,040	31771CBZ7	0	USD
277	US31771CCA18	41,224	31771CCA1	0	USD
278	US31771CCM55	43,231	31771CCM5	0	USD
279	US31771CHE84	41,789	31771CHE8	0	USD
280	US31771CR314	40,335	31771CR31	0	USD
281	US31771CR645	40,883	31771CR64	0	USD
282	US31771CR728	41,066	31771CR72	0	USD
283	US31771CS635	42,344	31771CS63	0	USD
284	US31771DCK72	43,195	31771DCK7	0	USD
285		39,970	31771DKD4	0	USD
286		41,431	31771DKM4	0	USD
287	US31771EAN13	43,461	31771EAN1	0	USD
288	US31771J3V01	40,082	31771J3V0	0	USD
289	US31771J3W83	40,263	31771J3W8	0	USD
290	US31771J4D93	41,543	31771J4D9	0	USD
291		42,455	31771J4J6	0	USD
292		43,185	31771J4N7	0	USD
293	US31771JKP48	40,693	31771JKP4	0	USD
294		40,822	31771JKR0	0	USD
295	US31771JKU33	40,947	31771JKU3	0	USD
296	US31771JKV16	41,005	31771JKV1	0	USD
297	US31771JKZ20	41,188	31771JKZ2	0	USD
298	US31771JLD09	41,370	31771JLD0	0	USD
299	US31771JLH13	41,553	31771JLH1	0	USD
300		42,408	31771JMC1	0	USD
301	US31771JMP20	42,885	31771JMP2	0	USD
302	US31771JVV96	41,215	31771JVV9	0	USD
303	US383665BU90	39,948	383665BU9	0	USD
304		39,722	38373PAG8	0	USD
305		40,269	38373PAK9	0	USD
306	US383752BR24	39,583	383752BR2	0	USD
307	US459051SJ88	43,221	459051SJ8	0	USD
308	US459056JH11	40,224	459056JH1	0	USD

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8	Product Name			Trade Date position	SD Position
259	FEDERAL NATIONAL MORTGAGE ASSO			148,355,000	148,355,000
260	FEDERAL NATIONAL MORTGAGE ASSO			0	0
261	FANNIE MAE PRINCIPAL STRIP			29,582,000	29,582,000
262	FANNIE MAE INTEREST STRIP			6,500,000	6,500,000
263	FANNIE MAE PRINCIPAL STRIP			8,329,000	8,329,000
264	FANNIE MAE PRINCIPAL STRIP			9,000,000	9,000,000
265	FEDERAL NATIONAL MTGE ASSOC			92,451,000	92,451,000
266	FEDERAL NATIONAL MTGE ASSOC			0	0
267	FNMA MTN STRIP 03/23/2027			194,000	194,000
268	FEDERAL NATIONAL MTGE ASSC-MTN			1,096,000	1,096,000
269	FREDDIE MAC STRIPS			-215,000	-215,000
270	FINANCING CORP FICO			75,000	75,000
271	FINANCING CORP FICO			16,381,000	16,381,000
272	FINANCING CORP CPN FICO STRIPSSER 15 ZERO CPN INT PMT ON 9.65% 2019 BD	R/MD0000	03/07/2013	4,055,000	4,055,000
273	FINANCING CORP CPN FICO STRIPSSER 14 ZERO CPN INT PMT ON 9.65% 2018 BD	R/MD0000	05/02/2014	6,000	6,000
274	FICO SERIES 10			1,406,000	1,406,000
275	FICO SERIES 1			1,075,000	1,075,000
276	FINANCING CORP FICO			12,131,000	12,131,000
277	FINANCING CORP FICO			2,404,000	2,404,000
278	FINANCING CORP STRIPS SERIES 1INT PMT ON FICO BD 10%/2018 ZERO CPN-DUE 05/11/18	R/MD0000	05/11/2018	299,000	299,000
279	FINANCING CORP STRIPS SERIES 3INT PMT ON FICO BD 09.80% 2017ZERO CPN DUE 05/30/14	R/MD0000	05/30/2014	15,000	15,000
280	FINANCING CORP FICO			2,159,000	2,159,000
281	FINANCING CORP FICO			17,561,000	17,561,000
282	FINANCING CORP FICO			8,120,000	8,120,000
283	FINANCING CORP FICO			7,110,000	7,110,000
284	FINANCING CORP FICO			20,000	20,000
285	FINANCING CORP FICO			4,000,000	4,000,000
286	FINANCING CORP FICO			520,000	520,000
287	FINANCING CORP STRIPS SER 13 INT PMT ON 9.60 2018 BD PRIN PYMT	R/MD0000	12/27/2018	150,000	150,000
288	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD	R/MD	09/26/2009	7,000	7,000
289	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD	R/MD0000	03/26/2010	12,884,000	12,884,000
290	FINANCING CORP-FED CPN FICO STRIPS SER D INT PMT ON 8.60% 2019 BD	R/MD0000	09/26/2013	11,655,000	11,655,000
291	FICO SERIES D	STRIPPED OFF 8.60% 2019		3,622,000	3,622,000
292	FICO SERIES D	STRIPPED OFF 8.60% 2019		1,965,000	1,965,000
293	FINANCING CORP FEDL CPN FICO STRIPS SER C-ZERO CPN INT PMT ON 9.80% 2017	R/MD0000	05/30/2011	1,150,000	1,150,000
294	FICO STRIP			125,000	125,000
295	FINANCING CORP FEDL STRIPS SER A INT PAY 9.40% 2018	R/MD0000	02/08/2012	50,000	50,000
296	FINANCING CORP FICO			11,205,000	11,205,000
297	FINANCING CORP CPN FICO STRIP GENERIC INT PMTZERO CPN	R/MD0000	10/06/2012	5,560,000	5,560,000
298	FINANCING CORP FICO			3,038,000	3,038,000
299	FICO STRIP			3,038,000	3,038,000
300	FICO SERIES A			4,513,000	4,513,000
301	FINANCING CORP FEDL CPN FICO STRIPS SER C INT PMT ON 9.80% 2017	R/MD0000	05/30/2017	50,000	50,000
302	FINANCING CORP-FED CPN FICO STRIPS SER E INT PMT ON 9.65% 2018 BD	R/MD0000	11/02/2012	1,073,000	1,073,000
303	GOVERNMENT BACKED TRUSTS T-141			250,000	250,000
304	GOVERNMENT LOAN TRUST CTF 1Z-5			781,000	781,000
305	GOVERNMENT LOAN TRUST CTF 1Z-8			6,500,000	6,500,000
306	GOVERNMENT TRUST CERT GT 1-D40			160,000	160,000
307	WORLD BK-IBRD-INTL BK REC&DEV 0.000% 20180501 SERIES# MTNB MTN			240,000	240,000
308	INTL BANK FOR RECON & DEV ZERO CPN SER 2	R/MD0000	02/15/2010	34,000	34,000

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	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
259	87,344,738	0	87,344,738	0	0	0	0
260	0	0	0	0	0	0	44,038,874
261	18,069,290	0	18,069,290	0	0	0	0
262	3,125,118	0	3,125,118	0	0	0	0
263	3,109,741	0	3,109,741	0	0	0	0
264	3,095,036	0	3,095,036	0	0	0	0
265	62,943,242	0	62,943,242	0	0	0	0
266	0	0	0	0	0	0	38,194,451
267	76,904	0	76,904	0	0	0	0
268	394,122	0	394,122	0	0	0	0
269	0	0	0	-211,605	0	-211,605	0
270	109,653	0	109,653	0	0	0	0
271	15,081,968	0	15,081,968	0	0	0	0
272	3,493,116	0	3,493,116	0	0	0	0
273	4,888	0	4,888	0	0	0	0
274	1,370,969	0	1,370,969	0	0	0	0
275	983,108	0	983,108	0	0	0	0
276	10,940,981	0	10,940,981	0	0	0	0
277	2,107,161	0	2,107,161	0	0	0	0
278	192,119	0	192,119	0	0	0	0
279	12,196	0	12,196	0	0	0	0
280	2,064,542	0	2,064,542	0	0	0	0
281	16,186,655	0	16,186,655	0	0	0	0
282	7,203,939	0	7,203,939	0	0	0	0
283	5,279,716	0	5,279,716	0	0	0	0
284	12,843	0	12,843	0	0	0	0
285	3,899,018	0	3,899,018	0	0	0	0
286	444,699	0	444,699	0	0	0	0
287	93,489	0	93,489	0	0	0	0
288	6,804	0	6,804	0	0	0	0
289	12,402,247	0	12,402,247	0	0	0	0
290	9,818,687	0	9,818,687	0	0	0	0
291	2,655,710	0	2,655,710	0	0	0	0
292	1,279,565	0	1,279,565	0	0	0	0
293	1,069,877	0	1,069,877	0	0	0	0
294	114,584	0	114,584	0	0	0	0
295	45,065	0	45,065	0	0	0	0
296	10,130,065	0	10,130,065	0	0	0	0
297	4,886,803	0	4,886,803	0	0	0	0
298	2,600,525	0	2,600,525	0	0	0	0
299	2,546,545	0	2,546,545	0	0	0	0
300	3,326,027	0	3,326,027	0	0	0	0
301	34,153	0	34,153	0	0	0	0
302	941,170	0	941,170	0	0	0	0
303	244,477	0	244,477	0	0	0	0
304	771,577	0	771,577	0	0	0	0
305	6,234,047	0	6,234,047	0	0	0	0
306	159,246	0	159,246	0	0	0	0
307	152,110	0	152,110	0	0	0	0
308	32,621	0	32,621	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
259	0	0	87,344,738	87,344,738	
260	0	0	-44,038,874	-44,038,874	MTS Repo 105 Benefit - Longs
261	0	0	18,069,290	18,069,290	
262	0	0	3,125,118	3,125,118	
263	0	0	3,109,741	3,109,741	
264	0	0	3,095,036	3,095,036	
265	0	0	62,943,242	62,943,242	
266	0	0	-38,194,451	-38,194,451	MTS Repo 105 Benefit - Longs
267	0	0	76,904	76,904	
268	0	0	394,122	394,122	
269	0	0	211,605	0	
270	0	0	109,653	109,653	
271	0	0	15,081,968	15,081,968	
272	0	0	3,493,116	3,493,116	
273	0	0	4,888	4,888	
274	0	0	1,370,969	1,370,969	
275	0	0	983,108	983,108	
276	0	0	10,940,981	10,940,981	
277	0	0	2,107,161	2,107,161	
278	0	0	192,119	192,119	
279	0	0	12,196	12,196	
280	0	0	2,064,542	2,064,542	
281	0	0	16,186,655	16,186,655	
282	0	0	7,203,939	7,203,939	
283	0	0	5,279,716	5,279,716	
284	0	0	12,843	12,843	
285	0	0	3,899,018	3,899,018	
286	0	0	444,699	444,699	
287	0	0	93,489	93,489	
288	0	0	6,804	6,804	
289	0	0	12,402,247	12,402,247	
290	0	0	9,818,687	9,818,687	
291	0	0	2,655,710	2,655,710	
292	0	0	1,279,565	1,279,565	
293	0	0	1,069,877	1,069,877	
294	0	0	114,584	114,584	
295	0	0	45,065	45,065	
296	0	0	10,130,065	10,130,065	
297	0	0	4,886,803	4,886,803	
298	0	0	2,600,525	2,600,525	
299	0	0	2,546,545	2,546,545	
300	0	0	3,326,027	3,326,027	
301	0	0	34,153	34,153	
302	0	0	941,170	941,170	
303	0	0	244,477	244,477	
304	0	0	771,577	771,577	
305	0	0	6,234,047	6,234,047	
306	0	0	159,246	159,246	
307	0	0	152,110	152,110	
308	0	0	32,621	32,621	

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
309	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	465139AW3
310	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	465139HB2
311	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	761157AE6
312	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116EBP4
313	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116EBQ2
314	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116ECJ7
315	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116EFG0
316	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116EGA2
317	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116EGP9
318	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAA5
319	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAA5
320	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAC1
321	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAC1
322	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAD9
323	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAD9
324	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAE7
325	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAG2
326	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	86331TCK9
327	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	86331TCL7
328	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	86331TCP8
329	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	88059ESP0
330	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	88059FAV3
331	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31331SWL3
332	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	3133XGEQ3
333	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	3134A4EW0
334	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	3134A4EW0
335	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	3134A4ZY3
336	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31359MGT4
337	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31359MGT4
338	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31359MLS0
339	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31359MNU3
340	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31359MRG0
341	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31359MRK1
342	AGENCY	STRIPS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31771C4Q5
343	AGENCY	STRIPS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31771CTF2
344	AGENCY	STRIPS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31771CY82
345	AGENCY	STRIPS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31771DCF8
346	AGENCY	STRIPS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31771DKV4
347	AGENCY	STRIPS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31771JMH0
348	AGENCY	STRIPS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31771JUV0
349	AGENCY	STRIPS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31771JXH8
350	AGENCY	OTHERS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	383665BX3
351	AGENCY	OTHERS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	465139EB5
352	AGENCY	OTHERS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	465139SU8
353	AGENCY	STRIPS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	76116EBZ2
354	AGENCY	OTHERS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	038461AC3
355	AGENCY	OTHERS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	038461AC3
356	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3128X1KG1
357	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3128X2EV3
358	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3128X2TM7

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
309		40,801	465139AW3	0	USD
310	US465139HB25	40,132	465139HB2	0	USD
311	US761157AE69	44,119	761157AE6	0	USD
312	US76116EBP43	39,736	76116EBP4	0	USD
313	US76116EBQ26	39,918	76116EBQ2	0	USD
314	US76116ECJ73	43,205	76116ECJ7	0	USD
315	US76116EFG08	41,470	76116EFG0	0	USD
316	US76116EGA29	44,757	76116EGA2	0	USD
317	US76116EGP97	47,133	76116EGP9	0	USD
318	US76116FAA57	43,753	76116FAA5	0	USD
319	US76116FAA57	43,753	76116FAA5	0	USD
320	US76116FAC14	47,588	76116FAC1	0	USD
321	US76116FAC14	47,588	76116FAC1	0	USD
322	US76116FAD96	44,027	76116FAD9	0	USD
323	US76116FAD96	44,027	76116FAD9	0	USD
324	US76116FAE79	44,119	76116FAE7	0	USD
325	US76116FAG28	44,211	76116FAG2	0	USD
326	US86331TCK97	39,859	86331TCK9	0	USD
327	US86331TCL70	40,040	86331TCL7	0	USD
328	US86331TCP84	40,589	86331TCP8	0	USD
329		47,423	88059ESP0	0	USD
330	US88059FAV31	45,962	88059FAV3	0	USD
331		45,663	31331SWL3	0	USD
332	US3133XGEQ37	40,030	3133XGEQ3	0	USD
333	US3134A4EW03	40,623	3134A4EW0	0	USD
334	US3134A4EW03	40,623	3134A4EW0	0	USD
335		42,548	3134A4ZY3	0	USD
336	US31359MGT45	40,575	31359MGT4	0	USD
337	US31359MGT45	40,575	31359MGT4	0	USD
338	US31359MLS07	40,862	31359MLS0	0	USD
339	US31359MNU35	41,122	31359MNU3	0	USD
340	US31359MRG05	41,348	31359MRG0	0	USD
341	US31359MRK17	41,395	31359MRK1	0	USD
342		42,801	31771C4Q5	0	USD
343	US31771CTF22	42,403	31771CTF2	0	USD
344		40,539	31771CY82	0	USD
345	US31771DCF87	42,465	31771DCF8	0	USD
346		42,892	31771DKV4	0	USD
347	US31771JMH04	42,649	31771JMH0	0	USD
348	US31771JUV06	40,119	31771JUV0	0	USD
349		42,857	31771JXH8	0	USD
350	US383665BX30	40,497	383665BX3	0	USD
351		42,050	465139EB5	0	USD
352		43,600	465139SU8	0	USD
353	US76116EBZ25	41,562	76116EBZ2	0	USD
354	US038461AC32	42,262	038461AC3	0	USD
355	US038461AC32	42,262	038461AC3	0	USD
356	US3128X1KG10	41,437	3128X1KG1	0	USD
357	US3128X2EV34	40,520	3128X2EV3	0	USD
358	US3128X2TM79	41,669	3128X2TM7	0	USD

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8	Product Name			Trade Date position	SD Position
309	STATE OF ISRAEL AID	ZERO COUPON GUARANTEED NOTES		27,000	27,000
310	STATE OF ISRAEL AID	ZERO COUPON GUARANTEED NOTES		100,000	100,000
311	RESOLUTION FUNDING CORP			-2,265,000	-2,265,000
312	RESOLUTION FDG CORP FED	CPN STRIPS SER A INT PMT 8.1252019 BD	R/MD0000 10/15/2008	212,000	212,000
313	RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER-A-INT PMTON 8.125% 2019	R/MD0000 04/15/2009	5,774,000	5,774,000
314	RESOLUTION FDG CORP FED	CPN STRIPS SER A-INT PMT ON 8.125 2019 BD-ZERO CPN	R/MD0000 04/15/2018	1,164,000	1,164,000
315	RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000 07/15/2013	100,000	100,000
316	RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000 07/15/2022	-13,535,000	-13,535,000
317	RESOLUTION FDG CORP FED BOOK	ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000 01/15/2029	40,000	40,000
318	RESOLUTION FDG CORP FED BOOK	ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD	R/MD0000 10/15/2019	114,150,000	114,150,000
319	RESOLUTION FDG CORP FED BOOK	ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD	R/MD0000 10/15/2019	0	0
320	RESOLUTION FDG CORP FED	PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000 04/15/2030	246,396,000	246,396,000
321	RESOLUTION FDG CORP FED	PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000 04/15/2030	0	0
322	RESOLUTION FDG CORP FED	GENERIC PRIN PMT	R/MD0000 07/15/2020	128,376,000	128,376,000
323	RESOLUTION FDG CORP FED	GENERIC PRIN PMT	R/MD0000 07/15/2020	0	0
324	RESOLUTION FDG CORP FED	GENERIC PRIN PMT	R/MD0000 10/15/2020	17,000,000	17,000,000
325	RESOLUTION FDG CORP FED	GENERIC PRIN PMT	R/MD0000 01/15/2021	-87,000,000	-87,000,000
326	STRIP RCPTS ISRAEL STATE	US GOVT GTD NOTE	R/MD0000 02/15/2009	47,000	47,000
327	STRIP RCPTS-ISRAEL ST	1994-2 AMORTIZING ON 6.80% GTD	R/MD0000 08/15/2009	-280	-280
328	ISRAEL GOVERNMENT AID BOND 0.000% 20110215 SERIES# 1234			720	720
329	TENNESSEE VALLEY AUTHORITY GEN			105,000	105,000
330	TENNESSEE VALLEY AUTH FEDL	PRIN STRIPS GENERIC PRIN PMT 6.75% 11/1/25 ZERO CPN	R/MD0000 11/01/2025	570,000	570,000
331	FEDERAL FARM CREDIT BANK			10,000,000	10,000,000
332	FEDERAL HOME LOAN BANK SYSTEM			2,685,000	2,685,000
333	FEDERAL HOME LOAN MTG CORP			29,000,000	29,000,000
334	FEDERAL HOME LOAN MTG CORP			0	0
335	FREDDIE MAC			8,560,000	8,560,000
336	FEDERAL NATIONAL MTG ASSN			114,000,000	114,000,000
337	FEDERAL NATIONAL MTG ASSN			0	0
338	FEDERAL NATIONAL MTG ASSN			-11,000	-11,000
339	FEDERAL NATIONAL MORTGAGE ASSO			10,000,000	10,000,000
340	FEDERAL NATIONAL MORTGAGE ASSO			-1,000	-1,000
341	FEDERAL NATIONAL MORTGAGE ASSO			6,500,000	6,500,000
342	FICO SERIES 15			13,825,000	13,825,000
343	FINANCING CORP FICO			2,121,000	2,121,000
344	FINANCING CORP FICO			6,502,000	6,502,000
345	FINANCING CORP FICO			9,321,000	9,321,000
346	FINANCING CORP FICO			5,773,000	5,773,000
347	FINANCING CORP FICO			2,399,000	2,399,000
348	FINANCING CORP-FED CPN FICO	STRIPS SER E-INT PMT ON 9-65% 2018 BD	R/MD0000 11/02/2009	6,865,000	6,865,000
349	FICO SERIES E			6,200,000	6,200,000
350	GOVERNMENT BACKED TRUSTS T-144			9,428,000	9,428,000
351	GOVERNMENT OF ISRAEL-AID	ZERO COUPON AID/GTC		38,251,000	38,251,000
352	STATE OF ISRAEL AID CL 11-Z	ZERO COUPON GUARANTEED NOTES		18,000,000	18,000,000
353	RESOLUTION FDG CORP FED	CPN STRIPS SER-A-INT PMT ON 8.125% 2019 ZERO CPN	R/MD0000 10/15/2013	1,281,000	1,281,000
354	EGYPT GOVERNMENT AID BONDS 4.450% 20150915			448,843,000	448,843,000
355	EGYPT GOVERNMENT AID BONDS 4.450% 20150915			0	0
356	FREDDIE MAC			-410,000	-410,000
357	FREDDIE MAC			189,000	189,000
358	FREDDIE MAC			44,646,000	54,646,000

	Q	R	S	T	U	V	W
1							
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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
309	24,874	0	24,874	0	0	0	0
310	96,727	0	96,727	0	0	0	0
311	0	0	0	-3,509,931	0	-3,509,931	0
312	209,520	0	209,520	0	0	0	0
313	5,670,751	0	5,670,751	0	0	0	0
314	766,791	0	766,791	0	0	0	0
315	85,886	0	85,886	0	0	0	0
316	0	0	0	-7,031,636	0	-7,031,636	0
317	14,603	0	14,603	0	0	0	0
318	69,041,317	0	69,041,317	0	0	0	0
319	0	0	0	0	0	0	36,758,543
320	86,698,167	0	86,698,167	0	0	0	0
321	0	0	0	0	0	0	26,319,502
322	73,873,994	0	73,873,994	0	0	0	0
323	0	0	0	0	0	0	37,663,203
324	9,673,977	0	9,673,977	0	0	0	0
325	0	0	0	-48,567,569	0	-48,567,569	0
326	46,142	0	46,142	0	0	0	0
327	0	0	0	-273	0	-273	0
328	676	0	676	0	0	0	0
329	35,900	0	35,900	0	0	0	0
330	232,742	0	232,742	0	0	0	0
331	10,539,768	0	10,539,768	0	0	0	0
332	2,798,610	0	2,798,610	0	0	0	0
333	32,138,675	0	32,138,675	0	0	0	0
334	0	0	0	0	0	0	25,904,876
335	9,495,005	0	9,495,005	0	0	0	0
336	124,865,061	0	124,865,061	0	0	0	0
337	0	0	0	0	0	0	102,411,298
338	0	0	0	-12,105	0	-12,105	0
339	10,750,793	0	10,750,793	0	0	0	0
340	0	0	0	-1,066	1	-1,064	0
341	6,890,374	0	6,890,374	0	0	0	0
342	9,616,204	0	9,616,204	0	0	0	0
343	1,565,202	0	1,565,202	0	0	0	0
344	6,139,821	0	6,139,821	0	0	0	0
345	6,795,053	0	6,795,053	0	0	0	0
346	3,929,902	0	3,929,902	0	0	0	0
347	1,699,591	0	1,699,591	0	0	0	0
348	6,655,975	0	6,655,975	0	0	0	0
349	4,240,972	0	4,240,972	0	0	0	0
350	8,939,710	0	8,939,710	0	0	0	0
351	30,103,703	0	30,103,703	0	0	0	0
352	11,165,763	0	11,165,763	0	0	0	0
353	1,087,869	0	1,087,869	0	0	0	0
354	489,445,969	0	489,445,969	0	0	0	0
355	0	0	0	0	0	0	250,307,144
356	0	0	0	-425,418	425,418	0	0
357	201,103	0	201,103	0	0	0	0
358	48,067,524	-508,949	47,558,575	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
309	0	0	24,874	24,874	
310	0	0	96,727	96,727	
311	0	0	3,509,931	0	
312	0	0	209,520	209,520	
313	0	0	5,670,751	5,670,751	
314	0	0	766,791	766,791	
315	0	0	85,886	85,886	
316	0	0	7,031,636	0	
317	0	0	14,603	14,603	
318	0	0	69,041,317	69,041,317	
319	0	0	-36,758,543	-36,758,543	MTS Repo 105 Benefit - Longs
320	0	0	86,698,167	86,698,167	
321	0	0	-26,319,502	-26,319,502	MTS Repo 105 Benefit - Longs
322	0	0	73,873,994	73,873,994	
323	0	0	-37,663,203	-37,663,203	MTS Repo 105 Benefit - Longs
324	0	0	9,673,977	9,673,977	
325	0	0	48,567,569	0	
326	0	0	46,142	46,142	
327	0	0	273	0	
328	0	0	676	676	
329	0	0	35,900	35,900	
330	0	0	232,742	232,742	
331	0	0	10,539,768	10,539,768	
332	0	0	2,798,610	2,798,610	
333	0	0	32,138,675	32,138,675	
334	0	0	-25,904,876	-25,904,876	MTS Repo 105 Benefit - Longs
335	0	0	9,495,005	9,495,005	
336	0	0	124,865,061	124,865,061	
337	0	0	-102,411,298	-102,411,298	MTS Repo 105 Benefit - Longs
338	0	0	12,105	0	
339	0	0	10,750,793	10,750,793	
340	0	0	1,064	0	
341	0	0	6,890,374	6,890,374	
342	0	0	9,616,204	9,616,204	
343	0	0	1,565,202	1,565,202	
344	0	0	6,139,821	6,139,821	
345	0	0	6,795,053	6,795,053	
346	0	0	3,929,902	3,929,902	
347	0	0	1,699,591	1,699,591	
348	0	0	6,655,975	6,655,975	
349	0	0	4,240,972	4,240,972	
350	0	0	8,939,710	8,939,710	
351	0	0	30,103,703	30,103,703	
352	0	0	11,165,763	11,165,763	
353	0	0	1,087,869	1,087,869	
354	0	0	489,445,969	489,445,969	
355	0	0	-250,307,144	-250,307,144	MTS Repo 105 Benefit - Longs
356	0	0	0	0	
357	0	0	201,103	201,103	
358	0	0	47,558,575	47,558,575	

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
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6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
359	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3128X2TM7
360	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3128X3L76
361	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331L4Z8
362	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331LJL3
363	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331Q3T2
364	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331R6Y6
365	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331RN68
366	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331S2K8
367	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331S6T5
368	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331SL68
369	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331SUM3
370	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331SUM3
371	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331SZJ5
372	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331T4V0
373	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V2U9
374	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V3M6
375	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V3M6
376	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V4Y9
377	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V4Y9
378	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V4Z6
379	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V4Z6
380	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V5A0
381	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V5B8
382	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V7L4
383	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VA22
384	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VBM7
385	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VEF9
386	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VG42
387	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VGU4
388	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VHC3
389	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VJ80
390	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VMG8
391	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VNE2
392	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VSG2
393	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VUZ7
394	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VWF9
395	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VWF9
396	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VZT6
397	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331X2R2
398	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331X2R2
399	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XBQ4
400	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XFD9
401	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XFJ6
402	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XFJ6
403	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XFK3
404	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XFK3
405	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XFL1
406	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XKA9
407	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XKA9
408	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XKB7

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
359	US3128X2TM79	41,669	3128X2TM7	0	USD
360	US3128X3L764	41,956	3128X3L76	0	USD
361	US31331L4Z88	42,576	31331L4Z8	0	USD
362	US31331LJL36	48,005	31331LJL3	0	USD
363	US31331Q3T29	41,463	31331Q3T2	0	USD
364	US31331R6Y68	43,630	31331R6Y6	0	USD
365	US31331RN686	47,094	31331RN68	0	USD
366		42,226	31331S2K8	0	USD
367		44,824	31331S6T5	0	USD
368		43,105	31331SL68	0	USD
369	US31331SUM33	42,109	31331SUM3	0	USD
370	US31331SUM33	42,109	31331SUM3	0	USD
371		43,958	31331SZJ5	0	USD
372	US31331T4V02	43,690	31331T4V0	0	USD
373	US31331V2U92	42,607	31331V2U9	0	USD
374		42,375	31331V3M6	0	USD
375		42,375	31331V3M6	0	USD
376		42,275	31331V4Y9	0	USD
377		42,275	31331V4Y9	0	USD
378		43,004	31331V4Z6	0	USD
379		43,004	31331V4Z6	0	USD
380		43,460	31331V5A0	0	USD
381	US31331V5B84	44,102	31331V5B8	0	USD
382	US31331V7L49	43,507	31331V7L4	0	USD
383	US31331VA222	42,697	31331VA22	0	USD
384		45,020	31331VBM7	0	USD
385		45,383	31331VEF9	0	USD
386		42,541	31331VG42	0	USD
387	US31331VGU44	42,354	31331VGU4	0	USD
388		45,649	31331VHC3	0	USD
389	US31331VJ801	40,742	31331VJ80	0	USD
390		42,493	31331VMG8	0	USD
391		42,380	31331VNE2	0	USD
392		42,619	31331VSG2	0	USD
393		42,607	31331VUZ7	0	USD
394		49,782	31331VWF9	0	USD
395		49,782	31331VWF9	0	USD
396	US31331VZT69	42,965	31331VZT6	0	USD
397		42,282	31331X2R2	0	USD
398		42,282	31331X2R2	0	USD
399	US31331XBQ43	40,109	31331XBQ4	0	USD
400		42,738	31331XFD9	0	USD
401		43,895	31331XFJ6	0	USD
402		43,895	31331XFJ6	0	USD
403		44,474	31331XFK3	0	USD
404		44,474	31331XFK3	0	USD
405	US31331XFL10	44,900	31331XFL1	0	USD
406		42,731	31331XKA9	0	USD
407		42,731	31331XKA9	0	USD
408		43,461	31331XKB7	0	USD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	N	O	P
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8	Product Name	Trade Date position	SD Position
359	FREDDIE MAC	0	0
360	FREDDIE MAC	123,000	123,000
361	FEDERAL FARM CREDIT BANK	65,000	65,000
362	FEDERAL FARM CREDIT BANK	4,608,000	4,608,000
363	FEDERAL FARM CREDIT BANK	2,333,000	2,333,000
364	FEDERAL FARM CREDIT BANK-MTN	76,000	76,000
365	FEDERAL FARM CREDIT BANK MTN	2,125,000	2,125,000
366	FEDERAL FARM CREDIT BANK	7,000,000	7,000,000
367	FEDERAL FARM CREDIT BANK	400,000	400,000
368	FEDERAL FARM CREDIT BANK	13,955,000	13,955,000
369	FEDERAL FARM CREDIT BANK	31,765,000	31,765,000
370	FEDERAL FARM CREDIT BANK	0	0
371	FEDERAL FARM CREDIT BANK	535,000	535,000
372	FEDERAL FARM CREDIT BANK	5,000	5,000
373	FEDERAL FARM CREDIT BANK	1,081,000	1,081,000
374	FEDERAL FARM CREDIT BANK	19,950,000	19,950,000
375	FEDERAL FARM CREDIT BANK	0	0
376	FEDERAL FARM CREDIT BANK	18,380,000	18,380,000
377	FEDERAL FARM CREDIT BANK	0	0
378	FEDERAL FARM CREDIT BANK	32,205,000	32,205,000
379	FEDERAL FARM CREDIT BANK	0	0
380	FEDERAL FARM CREDIT BANK	9,750,000	9,750,000
381	FEDERAL FARM CREDIT BANK	9,000,000	9,000,000
382	FEDERAL FARM CREDIT BANK	14,510,000	14,510,000
383	FEDERAL FARM CREDIT BANK	424,000	424,000
384	FEDERAL FARM CREDIT BANK	600,000	600,000
385	FEDERAL FARM CREDIT BANK	8,300,000	8,300,000
386	FEDERAL FARM CREDIT BANK	8,205,000	8,205,000
387	FEDERAL FARM CREDIT BANK	-1,935,000	-1,935,000
388	FEDERAL FARM CREDIT BANK	10,000,000	10,000,000
389	FEDERAL FARM CREDIT BANK	-325,000	-325,000
390	FEDERAL FARM CREDIT BANK	6,500,000	6,500,000
391	FEDERAL FARM CREDIT BANK	1,240,000	1,240,000
392	FEDERAL FARM CREDIT BANK	200,000	200,000
393	FEDERAL FARM CREDIT BANK	9,750,000	9,750,000
394	FEDERAL FARM CREDIT BANK	79,103,000	79,103,000
395	FEDERAL FARM CREDIT BANK	0	0
396	FEDERAL FARM CREDIT BANK	330,000	330,000
397	FEDERAL FARM CREDIT BANK	23,900,000	23,900,000
398	FEDERAL FARM CREDIT BANK	0	0
399	FEDERAL FARM CREDIT BANK	-225,000	-225,000
400	FEDERAL FARM CREDIT BANK	3,000,000	3,000,000
401	FEDERAL FARM CREDIT BANK	18,390,000	18,390,000
402	FEDERAL FARM CREDIT BANK	0	0
403	FEDERAL FARM CREDIT BANK	22,022,000	22,022,000
404	FEDERAL FARM CREDIT BANK	0	0
405	FEDERAL FARM CREDIT BANK	9,500,000	9,500,000
406	FEDERAL FARM CREDIT BANK	24,720,000	24,720,000
407	FEDERAL FARM CREDIT BANK	0	0
408	FEDERAL FARM CREDIT BANK	29,000,000	29,000,000

	Q	R	S	T	U	V	W
1							
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4							
5							
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
359	0	0	0	0	0	0	44,467,268
360	134,414	0	134,414	0	0	0	0
361	72,633	0	72,633	0	0	0	0
362	5,957,245	0	5,957,245	0	0	0	0
363	2,401,697	0	2,401,697	0	0	0	0
364	92,194	0	92,194	0	0	0	0
365	2,427,584	0	2,427,584	0	0	0	0
366	7,362,204	0	7,362,204	0	0	0	0
367	422,753	0	422,753	0	0	0	0
368	14,459,706	0	14,459,706	0	0	0	0
369	34,608,995	0	34,608,995	0	0	0	0
370	0	0	0	0	0	0	25,467,811
371	559,170	0	559,170	0	0	0	0
372	5,407	0	5,407	0	0	0	0
373	1,164,817	-177,794	987,024	0	0	0	0
374	21,865,074	0	21,865,074	0	0	0	0
375	0	0	0	0	0	0	15,371,316
376	20,216,597	0	20,216,597	0	0	0	0
377	0	0	0	0	0	0	15,426,434
378	35,671,213	0	35,671,213	0	0	0	0
379	0	0	0	0	0	0	25,890,851
380	10,688,577	0	10,688,577	0	0	0	0
381	9,957,362	0	9,957,362	0	0	0	0
382	15,651,841	0	15,651,841	0	0	0	0
383	477,128	0	477,128	0	0	0	0
384	645,086	0	645,086	0	0	0	0
385	8,996,353	0	8,996,353	0	0	0	0
386	9,066,895	0	9,066,895	0	0	0	0
387	0	0	0	-2,072,888	2,072,888	0	0
388	10,953,935	0	10,953,935	0	0	0	0
389	0	0	0	-353,501	353,501	0	0
390	7,021,589	0	7,021,589	0	0	0	0
391	1,326,472	0	1,326,472	0	0	0	0
392	216,749	0	216,749	0	0	0	0
393	10,521,901	0	10,521,901	0	0	0	0
394	87,873,941	0	87,873,941	0	0	0	0
395	0	0	0	0	0	0	72,707,096
396	369,865	0	369,865	0	0	0	0
397	26,268,183	0	26,268,183	0	0	0	0
398	0	0	0	0	0	0	20,552,927
399	0	0	0	-238,992	0	-238,992	0
400	3,223,166	0	3,223,166	0	0	0	0
401	19,995,643	0	19,995,643	0	0	0	0
402	0	0	0	0	0	0	15,249,537
403	23,841,302	0	23,841,302	0	0	0	0
404	0	0	0	0	0	0	20,244,863
405	10,193,861	0	10,193,861	0	0	0	0
406	26,595,535	0	26,595,535	0	0	0	0
407	0	0	0	0	0	0	20,118,788
408	31,278,452	0	31,278,452	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
359	0	0	-44,467,268	-44,467,268	MTS Repo 105 Benefit - Longs
360	0	0	134,414	134,414	
361	0	0	72,633	72,633	
362	0	0	5,957,245	5,957,245	
363	0	0	2,401,697	2,401,697	
364	0	0	92,194	92,194	
365	0	0	2,427,584	2,427,584	
366	0	0	7,362,204	7,362,204	
367	0	0	422,753	422,753	
368	0	0	14,459,706	14,459,706	
369	0	0	34,608,995	34,608,995	
370	0	0	-25,467,811	-25,467,811	MTS Repo 105 Benefit - Longs
371	0	0	559,170	559,170	
372	0	0	5,407	5,407	
373	0	0	987,024	987,024	
374	0	0	21,865,074	21,865,074	
375	0	0	-15,371,316	-15,371,316	MTS Repo 105 Benefit - Longs
376	0	0	20,216,597	20,216,597	
377	0	0	-15,426,434	-15,426,434	MTS Repo 105 Benefit - Longs
378	0	0	35,671,213	35,671,213	
379	0	0	-25,890,851	-25,890,851	MTS Repo 105 Benefit - Longs
380	0	0	10,688,577	10,688,577	
381	0	0	9,957,362	9,957,362	
382	0	0	15,651,841	15,651,841	
383	0	0	477,128	477,128	
384	0	0	645,086	645,086	
385	0	0	8,996,353	8,996,353	
386	0	0	9,066,895	9,066,895	
387	0	0	0	0	
388	0	0	10,953,935	10,953,935	
389	0	0	0	0	
390	0	0	7,021,589	7,021,589	
391	0	0	1,326,472	1,326,472	
392	0	0	216,749	216,749	
393	0	0	10,521,901	10,521,901	
394	0	0	87,873,941	87,873,941	
395	0	0	-72,707,096	-72,707,096	MTS Repo 105 Benefit - Longs
396	0	0	369,865	369,865	
397	0	0	26,268,183	26,268,183	
398	0	0	-20,552,927	-20,552,927	MTS Repo 105 Benefit - Longs
399	0	0	238,992	0	
400	0	0	3,223,166	3,223,166	
401	0	0	19,995,643	19,995,643	
402	0	0	-15,249,537	-15,249,537	MTS Repo 105 Benefit - Longs
403	0	0	23,841,302	23,841,302	
404	0	0	-20,244,863	-20,244,863	MTS Repo 105 Benefit - Longs
405	0	0	10,193,861	10,193,861	
406	0	0	26,595,535	26,595,535	
407	0	0	-20,118,788	-20,118,788	MTS Repo 105 Benefit - Longs
408	0	0	31,278,452	31,278,452	

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
409	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XKB7
410	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XLG5
411	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XS52
412	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XS52
413	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XT85
414	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XT85
415	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31339X2M5
416	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133M4YM9
417	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133M93V2
418	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133M9B43
419	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MARM3
420	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MAWE5
421	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MDYF4
422	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MEAB7
423	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MJQF0
424	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MNVV0
425	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MTZL5
426	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X06Q7
427	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X1BV8
428	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X72S2
429	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X72S2
430	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X7FK5
431	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X8AS1
432	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X8AS1
433	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X9DC1
434	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X9DC1
435	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X9VB3
436	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XASA6
437	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XASA6
438	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XBDM4
439	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XBDM4
440	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XBMT9
441	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XCUS0
442	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XDTL5
443	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XDTL5
444	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XDVS7
445	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XDVS7
446	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XECU1
447	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XEUG2
448	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XEWA3
449	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XEWA3
450	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XEXR5
451	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFD60
452	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFD60
453	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFGT7
454	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFJ49
455	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFJ49
456	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFJF4
457	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFJY3
458	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFKF2

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LBEX-DOCID 633334

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7					
8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
409		43,461	31331XKB7	0	USD
410	US31331XLG50	42,752	31331XLG5	0	USD
411		42,948	31331XS52	0	USD
412		42,948	31331XS52	0	USD
413		50,255	31331XT85	0	USD
414		50,255	31331XT85	0	USD
415	US31339X2M59	41,439	31339X2M5	0	USD
416	US3133M4YM99	46,962	3133M4YM9	0	USD
417	US3133M93V27	41,820	3133M93V2	0	USD
418	US3133M9B438	41,815	3133M9B43	0	USD
419	US3133MARM35	43,864	3133MARM3	0	USD
420		47,529	3133MAWE5	0	USD
421	US3133MDYF40	44,239	3133MDYF4	0	USD
422		42,412	3133MEAB7	0	USD
423		42,597	3133MJQF0	0	USD
424	US3133MNVV09	41,044	3133MNVV0	0	USD
425	US3133MTZL50	41,228	3133MTZL5	0	USD
426	US3133X06Q76	40,403	3133X06Q7	0	USD
427	US3133X1BV87	41,533	3133X1BV8	0	USD
428		43,600	3133X72S2	0	USD
429		43,600	3133X72S2	0	USD
430	US3133X7FK56	41,808	3133X7FK5	0	USD
431	US3133X8AS11	43,692	3133X8AS1	0	USD
432	US3133X8AS11	43,692	3133X8AS1	0	USD
433	US3133X9DC15	41,957	3133X9DC1	0	USD
434	US3133X9DC15	41,957	3133X9DC1	0	USD
435	US3133X9VB30	40,193	3133X9VB3	0	USD
436	US3133XASA68	42,053	3133XASA6	0	USD
437	US3133XASA68	42,053	3133XASA6	0	USD
438	US3133XBDM45	42,048	3133XBDM4	0	USD
439	US3133XBDM45	42,048	3133XBDM4	0	USD
440		41,957	3133XBMT9	0	USD
441	US3133XCUS05	42,258	3133XCUS0	0	USD
442	US3133XDTL53	42,359	3133XDTL5	0	USD
443	US3133XDTL53	42,359	3133XDTL5	0	USD
444	US3133XDVS78	44,176	3133XDVS7	0	USD
445	US3133XDVS78	44,176	3133XDVS7	0	USD
446	US3133XECU19	40,592	3133XECU1	0	USD
447		42,440	3133XEUG2	0	USD
448		44,267	3133XEWA3	0	USD
449		44,267	3133XEWA3	0	USD
450		49,748	3133XEXR5	0	USD
451		42,472	3133XFD60	0	USD
452		42,472	3133XFD60	0	USD
453	US3133XFGT74	42,440	3133XFGT7	0	USD
454		49,748	3133XFJ49	0	USD
455		49,748	3133XFJ49	0	USD
456	US3133XFJF44	42,508	3133XFJF4	0	USD
457	US3133XFJY33	40,704	3133XFJY3	0	USD
458	US3133XFKF25	44,358	3133XFKF2	0	USD

	N	O	P
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8	Product Name	Trade Date position	SD Position
409	FEDERAL FARM CREDIT BANK	0	0
410	FEDERAL FARM CREDIT BANK	-16,173,000	-16,173,000
411	FEDERAL FARM CREDIT BANK	24,280,000	24,280,000
412	FEDERAL FARM CREDIT BANK	0	0
413	FEDERAL FARM CREDIT BANK	31,670,000	31,670,000
414	FEDERAL FARM CREDIT BANK	0	0
415	FEDERAL HOME LOAN BANK SYSTEM	-118,075,000	-118,075,000
416	FEDERAL HOME LOAN BANK	4,310,000	4,310,000
417	FEDERAL HOME LOAN BANK	75,000	75,000
418	FEDERAL HOME LOAN BANK	375,000	375,000
419	FEDERAL HOME LOAN BANK	110,000	110,000
420	FEDERAL HOME LOAN BANK	1,528,000	1,528,000
421	FEDERAL HOME LOAN BANK	100,000	100,000
422	FEDERAL HOME LOAN BANK	1,600,000	1,600,000
423	FEDERAL HOME LOAN BANK	7,445,000	7,445,000
424	FEDERAL HOME LOAN BANK	-22,970,000	-22,970,000
425	FEDERAL HOME LOAN BANK SYSTEM	-32,960,000	-32,960,000
426	FEDERAL HOME LOAN BANK SYSTEM	-75,000	-75,000
427	FEDERAL HOME LOAN BANK SYSTEM	2,905,000	2,905,000
428	FEDERAL HOME LOAN BANK SYSTEM	463,505,000	464,605,000
429	FEDERAL HOME LOAN BANK SYSTEM	0	0
430	FEDERAL HOME LOAN BANK SYSTEM	-85,215,000	-85,215,000
431	FEDERAL HOME LOAN BANK SYSTEM	143,835,000	143,835,000
432	FEDERAL HOME LOAN BANK SYSTEM	0	0
433	FEDERAL HOME LOAN BANK SYSTEM	73,400,000	73,400,000
434	FEDERAL HOME LOAN BANK SYSTEM	0	0
435	FEDERAL HOME LOAN BANK SYSTEM	-500,000	-500,000
436	FEDERAL HOME LOAN BANK SYSTEM	29,800,000	29,800,000
437	FEDERAL HOME LOAN BANK SYSTEM	0	0
438	FEDERAL HOME LOAN BANK SYSTEM	38,880,000	38,880,000
439	FEDERAL HOME LOAN BANK SYSTEM	0	0
440	FEDERAL HOME LOAN BANK SYSTEM	7,800,000	7,800,000
441	FEDERAL HOME LOAN BANK SYSTEM	1,235,000	1,235,000
442	FEDERAL HOME LOAN BANK SYSTEM	61,735,000	61,735,000
443	FEDERAL HOME LOAN BANK SYSTEM	0	0
444	FEDERAL HOME LOAN BANK SYSTEM	199,650,000	199,650,000
445	FEDERAL HOME LOAN BANK SYSTEM	0	0
446	FEDERAL HOME LOAN BANK SYSTEM	-1,905,000	-1,905,000
447	FEDERAL HOME LOAN BANK SYSTEM	65,000	65,000
448	FEDERAL HOME LOAN BANK SYSTEM	24,000,000	24,000,000
449	FEDERAL HOME LOAN BANK SYSTEM	0	0
450	FEDERAL HOME LOAN BANK SYSTEM	2,000,000	2,000,000
451	FEDERAL HOME LOAN BANK SYSTEM	31,500,000	31,500,000
452	FEDERAL HOME LOAN BANK SYSTEM	0	0
453	FEDERAL HOME LOAN BANK SYSTEM	2,850,000	2,850,000
454	FEDERAL HOME LOAN BANK SYSTEM	28,000,000	28,000,000
455	FEDERAL HOME LOAN BANK SYSTEM	0	0
456	FEDERAL HOME LOAN BANK SYSTEM	-20,145,000	-20,145,000
457	FEDERAL HOME LOAN BANK SYSTEM	-200,000	-200,000
458	FEDERAL HOME LOAN BANK SYSTEM	152,495,000	152,495,000

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	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPM Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
409	0	0	0	0	0	0	25,211,504
410	0	0	0	-17,183,718	0	-17,183,718	0
411	26,947,968	0	26,947,968	0	0	0	0
412	0	0	0	0	0	0	20,754,812
413	36,195,855	0	36,195,855	0	0	0	0
414	0	0	0	0	0	0	26,715,451
415	0	0	0	-121,608,869	0	-121,608,869	0
416	5,023,401	0	5,023,401	0	0	0	0
417	88,517	0	88,517	0	0	0	0
418	444,432	0	444,432	0	0	0	0
419	142,352	0	142,352	0	0	0	0
420	2,017,469	0	2,017,469	0	0	0	0
421	115,999	0	115,999	0	0	0	0
422	1,824,320	0	1,824,320	0	0	0	0
423	8,202,736	0	8,202,736	0	0	0	0
424	0	0	0	-25,757,170	0	-25,757,170	0
425	0	0	0	-35,146,032	0	-35,146,032	0
426	0	0	0	-77,619	0	-77,619	0
427	3,108,476	-3,108,476	0	0	0	0	0
428	516,552,820	0	516,552,820	0	0	0	0
429	0	0	0	0	0	0	468,904,838
430	0	0	0	-93,709,539	93,709,539	0	0
431	155,081,503	0	155,081,503	0	0	0	0
432	0	0	0	0	0	0	126,013,456
433	77,390,850	0	77,390,850	0	0	0	0
434	0	0	0	0	0	0	49,291,844
435	0	0	0	-516,782	0	-516,782	0
436	31,283,590	0	31,283,590	0	0	0	0
437	0	0	0	0	0	0	24,538,724
438	41,081,029	0	41,081,029	0	0	0	0
439	0	0	0	0	0	0	24,698,282
440	8,415,455	0	8,415,455	0	0	0	0
441	1,328,119	0	1,328,119	0	0	0	0
442	66,884,190	0	66,884,190	0	0	0	0
443	0	0	0	0	0	0	50,649,324
444	219,058,932	0	219,058,932	0	0	0	0
445	0	0	0	0	0	0	179,531,804
446	0	0	0	-2,015,820	764,441	-1,251,379	0
447	70,436	0	70,436	0	0	0	0
448	26,005,174	0	26,005,174	0	0	0	0
449	0	0	0	0	0	0	20,262,366
450	2,141,657	0	2,141,657	0	0	0	0
451	35,392,112	0	35,392,112	0	0	0	0
452	0	0	0	0	0	0	26,263,192
453	3,212,780	0	3,212,780	0	0	0	0
454	31,625,991	0	31,625,991	0	0	0	0
455	0	0	0	0	0	0	26,402,063
456	0	0	0	-22,361,376	22,361,376	0	0
457	0	0	0	-216,579	0	-216,579	0
458	173,211,872	0	173,211,872	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
409	0	0	-25,211,504	-25,211,504	MTS Repo 105 Benefit - Longs
410	0	0	17,183,718	0	
411	0	0	26,947,968	26,947,968	
412	0	0	-20,754,812	-20,754,812	MTS Repo 105 Benefit - Longs
413	0	0	36,195,855	36,195,855	
414	0	0	-26,715,451	-26,715,451	MTS Repo 105 Benefit - Longs
415	0	0	121,608,869	0	
416	0	0	5,023,401	5,023,401	
417	0	0	88,517	88,517	
418	0	0	444,432	444,432	
419	0	0	142,352	142,352	
420	0	0	2,017,469	2,017,469	
421	0	0	115,999	115,999	
422	0	0	1,824,320	1,824,320	
423	0	0	8,202,736	8,202,736	
424	0	0	25,757,170	0	
425	0	0	35,146,032	0	
426	0	0	77,619	0	
427	0	0	0	0	
428	0	0	516,552,820	516,552,820	
429	0	0	-468,904,838	-468,904,838	MTS Repo 105 Benefit - Longs
430	0	0	0	0	
431	0	0	155,081,503	155,081,503	
432	0	0	-126,013,456	-126,013,456	MTS Repo 105 Benefit - Longs
433	0	0	77,390,850	77,390,850	
434	0	0	-49,291,844	-49,291,844	MTS Repo 105 Benefit - Longs
435	0	0	516,782	0	
436	0	0	31,283,590	31,283,590	
437	0	0	-24,538,724	-24,538,724	MTS Repo 105 Benefit - Longs
438	0	0	41,081,029	41,081,029	
439	0	0	-24,698,282	-24,698,282	MTS Repo 105 Benefit - Longs
440	0	0	8,415,455	8,415,455	
441	0	0	1,328,119	1,328,119	
442	0	0	66,884,190	66,884,190	
443	0	0	-50,649,324	-50,649,324	MTS Repo 105 Benefit - Longs
444	0	0	219,058,932	219,058,932	
445	0	0	-179,531,804	-179,531,804	MTS Repo 105 Benefit - Longs
446	0	0	1,251,379	0	
447	0	0	70,436	70,436	
448	0	0	26,005,174	26,005,174	
449	0	0	-20,262,366	-20,262,366	MTS Repo 105 Benefit - Longs
450	0	0	2,141,657	2,141,657	
451	0	0	35,392,112	35,392,112	
452	0	0	-26,263,192	-26,263,192	MTS Repo 105 Benefit - Longs
453	0	0	3,212,780	3,212,780	
454	0	0	31,625,991	31,625,991	
455	0	0	-26,402,063	-26,402,063	MTS Repo 105 Benefit - Longs
456	0	0	0	0	
457	0	0	216,579	0	
458	0	0	173,211,872	173,211,872	

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
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7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
459	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFKF2
460	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFLF1
461	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFNL6
462	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFPR1
463	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFPR1
464	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGAY0
465	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGDD3
466	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGJ88
467	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGJA3
468	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGNJ9
469	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGRD8
470	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGVF8
471	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHK68
472	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHK68
473	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHPH9
474	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHRJ3
475	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHRJ3
476	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHVS8
477	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHZK1
478	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XJUS5
479	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XJW20
480	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XKQX6
481	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XL4N0
482	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XL4N0
483	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XLJP9
484	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XMCL3
485	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XMCL3
486	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XMFY2
487	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XMFY2
488	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XML66
489	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XMQ87
490	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XMTE1
491	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XN4B2
492	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XN4B2
493	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XN5N5
494	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XN5N5
495	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XP2W3
496	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XPCT9
497	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	313400MC4
498	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A1Z60
499	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A35H5
500	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A3EM4
501	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A3U46
502	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A3U46
503	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4AA2
504	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4DY7
505	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4EW0
506	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4FM1
507	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4HF4
508	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4JT2

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
459	US3133XFKF25	44,358	3133XFKF2	0	USD
460	US3133XFLF16	41,439	3133XFLF1	0	USD
461		42,167	3133XFNL6	0	USD
462		42,531	3133XFPR1	0	USD
463		42,531	3133XFPR1	0	USD
464	US3133XGAY07	49,871	3133XGAY0	0	USD
465	US3133XGDD33	40,774	3133XGDD3	0	USD
466	US3133XGJ886	40,067	3133XGJ88	0	USD
467	US3133XGJA30	42,622	3133XGJA3	0	USD
468	US3133XGNJ92	40,074	3133XGNJ9	0	USD
469	US3133XGRD86	40,450	3133XGRD8	0	USD
470	US3133XGVF88	41,500	3133XGVF8	0	USD
471	US3133XHK684	42,662	3133XHK68	0	USD
472	US3133XHK684	42,662	3133XHK68	0	USD
473	US3133XHPH91	40,865	3133XHPH9	0	USD
474	US3133XHRJ30	44,540	3133XHRJ3	0	USD
475	US3133XHRJ30	44,540	3133XHRJ3	0	USD
476		42,713	3133XHVS8	0	USD
477	US3133XHZK11	42,720	3133XHZK1	0	USD
478	US3133XJUS57	40,249	3133XJUS5	0	USD
479	US3133XJW206	42,804	3133XJW20	0	USD
480		42,872	3133XKQX6	0	USD
481		42,891	3133XL4N0	0	USD
482		42,891	3133XL4N0	0	USD
483		41,864	3133XLJP9	0	USD
484		42,986	3133XMCL3	0	USD
485		42,986	3133XMCL3	0	USD
486		44,834	3133XMFY2	0	USD
487		44,834	3133XMFY2	0	USD
488	US3133XML666	41,192	3133XML66	0	USD
489	US3133XMQ871	43,056	3133XMQ87	0	USD
490		43,038	3133XMTE1	0	USD
491		44,904	3133XN4B2	0	USD
492		44,904	3133XN4B2	0	USD
493		43,077	3133XN5N5	0	USD
494		43,077	3133XN5N5	0	USD
495		41,332	3133XP2W3	0	USD
496		43,168	3133XPCT9	0	USD
497	US313400MC47	42,522	313400MC4	0	USD
498		46,174	3134A1Z60	0	USD
499	US3134A35H52	40,436	3134A35H5	0	USD
500	US3134A3EM48	39,887	3134A3EM4	0	USD
501	US3134A3U467	47,376	3134A3U46	0	USD
502	US3134A3U467	47,376	3134A3U46	0	USD
503	US3134A4AA29	47,922	3134A4AA2	0	USD
504	US3134A4DY77	40,617	3134A4DY7	0	USD
505	US3134A4EW03	40,623	3134A4EW0	0	USD
506	US3134A4FM12	40,709	3134A4FM1	0	USD
507	US3134A4HF43	40,801	3134A4HF4	0	USD
508	US3134A4JT29	40,923	3134A4JT2	0	USD

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LEHMAN BROTHERS HOLDINGS, INC.

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8	Product Name	Trade Date position	SD Position
459	FEDERAL HOME LOAN BANK SYSTEM	0	0
460	FEDERAL HOME LOAN BANK SYSTEM	1,950,000	1,950,000
461	FEDERAL HOME LOAN BANK SYSTEM	5,000,000	5,000,000
462	FEDERAL HOME LOAN BANK SYSTEM	133,500,000	133,500,000
463	FEDERAL HOME LOAN BANK SYSTEM	0	0
464	FEDERAL HOME LOAN BANK SYSTEM	-23,180,000	-23,180,000
465	FEDERAL HOME LOAN BANK SYSTEM	-4,735,000	-4,735,000
466	FEDERAL HOME LOAN BANK SYSTEM	-100,000	-100,000
467	FEDERAL HOME LOAN BANK SYSTEM	3,170,000	3,170,000
468	FEDERAL HOME LOAN BANK SYSTEM	-50,000	-50,000
469	FEDERAL HOME LOAN BANK SYSTEM	-100,000	-100,000
470	FEDERAL HOME LOAN BANK SYSTEM	-7,425,000	-7,425,000
471	FEDERAL HOME LOAN BANK SYSTEM	15,970,000	15,970,000
472	FEDERAL HOME LOAN BANK SYSTEM	0	0
473	FEDERAL HOME LOAN BANK SYSTEM	790,000	790,000
474	FEDERAL HOME LOAN BANK SYSTEM	22,460,000	22,460,000
475	FEDERAL HOME LOAN BANK SYSTEM	0	0
476	FEDERAL HOME LOAN BANK SYSTEM	3,000,000	3,000,000
477	FEDERAL HOME LOAN BANK SYSTEM	-12,145,000	-12,145,000
478	FEDERAL HOME LOAN BANK SYSTEM	-15,000	-15,000
479	FEDERAL HOME LOAN BANK SYSTEM	650,000	650,000
480	FEDERAL HOME LOAN BANK SYSTEM	-36,885,000	-36,215,000
481	FEDERAL HOME LOAN BANK SYSTEM	41,735,000	41,735,000
482	FEDERAL HOME LOAN BANK SYSTEM	0	0
483	FEDERAL HOME LOAN BANK SYSTEM	-400,000	-400,000
484	FEDERAL HOME LOAN BANK SYSTEM	35,620,000	35,620,000
485	FEDERAL HOME LOAN BANK SYSTEM	0	0
486	FEDERAL HOME LOAN BANK SYSTEM	443,375,000	443,375,000
487	FEDERAL HOME LOAN BANK SYSTEM	0	0
488	FEDERAL HOME LOAN BANK SYSTEM	-735,000	-735,000
489	FEDERAL HOME LOAN BANK SYSTEM	-312,945,000	-311,495,000
490	FEDERAL HOME LOAN BANK SYSTEM	650,000	650,000
491	FEDERAL HOME LOAN BANK SYSTEM	53,500,000	53,500,000
492	FEDERAL HOME LOAN BANK SYSTEM	0	0
493	FEDERAL HOME LOAN BANK SYSTEM	46,000,000	46,000,000
494	FEDERAL HOME LOAN BANK SYSTEM	0	0
495	FEDERAL HOME LOAN BANK SYSTEM	-2,860,000	-2,860,000
496	FEDERAL HOME LOAN BANK SYSTEM	4,360,000	4,360,000
497	FEDERAL HOME LOAN MTGE CORP	1,850,000	1,850,000
498	FREDDIE MAC	-2,000,000	-2,000,000
499	FEDERAL HOME LOAN MTG CORP	6,000	6,000
500	FEDERAL HOME LOAN MTG CORP	10,000	10,000
501	FEDERAL HOME LOAN MTG CORP	13,400,000	13,400,000
502	FEDERAL HOME LOAN MTG CORP	0	0
503	FEDERAL HOME LOAN MTG CORP	-193,212,000	-193,212,000
504	FEDERAL HOME LOAN MTG CORP	962,000	962,000
505	FEDERAL HOME LOAN MTG CORP	427,000	427,000
506	FREDDIE MAC	-2,382,000	-2,382,000
507	FEDERAL HOME LOAN MTG CORP	-21,966,000	-21,966,000
508	FREDDIE MAC	2,319,000	2,319,000

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	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
459	0	0	0	0	0	0	132,752,819
460	2,157,408	0	2,157,408	0	0	0	0
461	5,579,985	0	5,579,985	0	0	0	0
462	148,148,459	0	148,148,459	0	0	0	0
463	0	0	0	0	0	0	129,699,226
464	0	0	0	-25,312,376	0	-25,312,376	0
465	0	0	0	-5,130,431	0	-5,130,431	0
466	0	0	0	-106,749	0	-106,749	0
467	3,540,155	0	3,540,155	0	0	0	0
468	0	0	0	-53,236	53,236	0	0
469	0	0	0	-108,560	0	-108,560	0
470	0	0	0	-8,040,666	0	-8,040,666	0
471	17,554,450	0	17,554,450	0	0	0	0
472	0	0	0	0	0	0	10,277,651
473	853,185	-853,185	0	0	0	0	0
474	24,053,698	0	24,053,698	0	0	0	0
475	0	0	0	0	0	0	20,026,896
476	3,218,666	0	3,218,666	0	0	0	0
477	0	0	0	-12,853,321	0	-12,853,321	0
478	0	0	0	-16,084	0	-16,084	0
479	715,895	0	715,895	0	0	0	0
480	0	0	0	-38,728,607	0	-38,728,607	0
481	45,971,875	0	45,971,875	0	0	0	0
482	0	0	0	0	0	0	41,196,811
483	0	0	0	-441,868	441,868	0	0
484	38,316,067	0	38,316,067	0	0	0	0
485	0	0	0	0	0	0	25,144,254
486	496,590,077	0	496,590,077	0	0	0	0
487	0	0	0	0	0	0	445,069,140
488	0	0	0	-790,959	0	-790,959	0
489	0	0	0	-337,186,125	0	-337,186,125	0
490	698,981	0	698,981	0	0	0	0
491	58,776,417	0	58,776,417	0	0	0	0
492	0	0	0	0	0	0	51,360,719
493	49,578,809	0	49,578,809	0	0	0	0
494	0	0	0	0	0	0	40,309,720
495	0	0	0	-2,867,835	0	-2,867,835	0
496	4,377,209	0	4,377,209	0	0	0	0
497	2,409,203	0	2,409,203	0	0	0	0
498	0	0	0	-2,886,254	0	-2,886,254	0
499	6,827	-6,827	0	0	0	0	0
500	10,614	-10,614	0	0	0	0	0
501	16,879,287	0	16,879,287	0	0	0	0
502	0	0	0	0	0	0	11,777,709
503	0	0	0	-246,109,831	5,436,558	-240,673,272	0
504	1,066,892	-1,066,892	0	0	0	0	0
505	473,214	0	473,214	0	0	0	0
506	0	0	0	-2,645,991	0	-2,645,991	0
507	0	0	0	-24,409,710	88,057	-24,321,653	0
508	2,562,351	-2,562,351	0	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
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7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
459	0	0	-132,752,819	-132,752,819	MTS Repo 105 Benefit - Longs
460	0	0	2,157,408	2,157,408	
461	0	0	5,579,985	5,579,985	
462	0	0	148,148,459	148,148,459	
463	0	0	-129,699,226	-129,699,226	MTS Repo 105 Benefit - Longs
464	0	0	25,312,376	0	
465	0	0	5,130,431	0	
466	0	0	106,749	0	
467	0	0	3,540,155	3,540,155	
468	0	0	0	0	
469	0	0	108,560	0	
470	0	0	8,040,666	0	
471	0	0	17,554,450	17,554,450	
472	0	0	-10,277,651	-10,277,651	MTS Repo 105 Benefit - Longs
473	0	0	0	0	
474	0	0	24,053,698	24,053,698	
475	0	0	-20,026,896	-20,026,896	MTS Repo 105 Benefit - Longs
476	0	0	3,218,666	3,218,666	
477	0	0	12,853,321	0	
478	0	0	16,084	0	
479	0	0	715,895	715,895	
480	0	0	38,728,607	0	
481	0	0	45,971,875	45,971,875	
482	0	0	-41,196,811	-41,196,811	MTS Repo 105 Benefit - Longs
483	0	0	0	0	
484	0	0	38,316,067	38,316,067	
485	0	0	-25,144,254	-25,144,254	MTS Repo 105 Benefit - Longs
486	0	0	496,590,077	496,590,077	
487	0	0	-445,069,140	-445,069,140	MTS Repo 105 Benefit - Longs
488	0	0	790,959	0	
489	0	0	337,186,125	0	
490	0	0	698,981	698,981	
491	0	0	58,776,417	58,776,417	
492	0	0	-51,360,719	-51,360,719	MTS Repo 105 Benefit - Longs
493	0	0	49,578,809	49,578,809	
494	0	0	-40,309,720	-40,309,720	MTS Repo 105 Benefit - Longs
495	0	0	2,867,835	0	
496	0	0	4,377,209	4,377,209	
497	0	0	2,409,203	2,409,203	
498	0	0	2,886,254	0	
499	0	0	0	0	
500	0	0	0	0	
501	0	0	16,879,287	16,879,287	
502	0	0	-11,777,709	-11,777,709	MTS Repo 105 Benefit - Longs
503	0	0	240,673,272	0	
504	0	0	0	0	
505	0	0	473,214	473,214	
506	0	0	2,645,991	0	
507	0	0	24,321,653	0	
508	0	0	0	0	

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
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4	**Q1 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
509	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4KX1
510	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4QD9
511	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4SA3
512	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4TE4
513	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4TZ7
514	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4UK8
515	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4UM4
516	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4US1
517	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4UU6
518	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4UW2
519	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4UX0
520	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4VB7
521	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4VC5
522	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4VG6
523	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4VH4
524	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4ZT4
525	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4ZY3
526	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4ZY3
527	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4ZZ0
528	AGENCY	ZERO COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	313586RC5
529	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	313586YX1
530	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359M2D4
531	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359M4D2
532	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359M7X5
533	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MA45
534	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MC50
535	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359ME74
536	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEA7
537	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEB5
538	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEB5
539	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEK5
540	AGENCY	ZERO COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEL3
541	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEU3
542	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEU3
543	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEV1
544	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEY5
545	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MFG3
546	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MFJ7
547	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MFP3
548	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MFS7
549	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MGJ6
550	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MGK3
551	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MGT4
552	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MH89
553	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MH89
554	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MHK2
555	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MJH7
556	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MLS0
557	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MNU3
558	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MPF4

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
509	US3134A4KX12	48,410	3134A4KX1	0	USD
510	US3134A4QD93	41,105	3134A4QD9	0	USD
511	US3134A4SA37	41,289	3134A4SA3	0	USD
512	US3134A4TE40	39,522	3134A4TE4	0	
513	US3134A4TZ78	41,470	3134A4TZ7	0	USD
514	US3134A4UK80	41,593	3134A4UK8	0	USD
515	US3134A4UM47	41,654	3134A4UM4	0	USD
516	US3134A4US17	40,009	3134A4US1	0	USD
517	US3134A4UU62	41,835	3134A4UU6	0	USD
518	US3134A4UW29	40,162	3134A4UW2	0	USD
519	US3134A4UX02	42,019	3134A4UX0	0	USD
520	US3134A4VB72	40,371	3134A4VB7	0	USD
521	US3134A4VC55	42,202	3134A4VC5	0	USD
522	US3134A4VG69	42,325	3134A4VG6	0	USD
523	US3134A4VH43	39,801	3134A4VH4	0	USD
524	US3134A4ZT45	42,388	3134A4ZT4	0	USD
525		42,548	3134A4ZY3	0	USD
526		42,548	3134A4ZY3	0	USD
527	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD
528	US313586RC55	43,747	313586RC5	0	USD
529	US313586YX10	43,143	313586YX1	0	USD
530		42,719	31359M2D4	0	USD
531	US31359M4D26	42,779	31359M4D2	0	USD
532	US31359M7X52	42,866	31359M7X5	0	USD
533	US31359MA453	42,109	31359MA45	0	USD
534	US31359MC509	40,330	31359MC50	0	USD
535	US31359ME745	39,836	31359ME74	0	USD
536	US31359MEA71	46,972	31359MEA7	0	USD
537	US31359MEB54	50,623	31359MEB5	0	USD
538	US31359MEB54	50,623	31359MEB5	0	USD
539	US31359MEK53	39,828	31359MEK5	0	USD
540	US31359MEL37	42,887	31359MEL3	0	USD
541	US31359MEU36	47,253	31359MEU3	0	USD
542	US31359MEU36	47,253	31359MEU3	0	USD
543	US31359MEV19	39,979	31359MEV1	0	USD
544	US31359MEY57	40,071	31359MEY5	0	USD
545	US31359MFG33	40,193	31359MFG3	0	USD
546	US31359MFJ71	47,498	31359MFJ7	0	USD
547	US31359MFP32	47,618	31359MFP3	0	USD
548	US31359MFS70	40,344	31359MFS7	0	USD
549	US31359MGJ62	40,497	31359MGJ6	0	USD
550	US31359MGK36	47,802	31359MGK3	0	USD
551	US31359MGT45	40,575	31359MGT4	0	USD
552	US31359MH896	42,444	31359MH89	0	USD
553	US31359MH896	42,444	31359MH89	0	USD
554	US31359MHK27	40,617	31359MHK2	0	USD
555	US31359MJH79	40,678	31359MJH7	0	USD
556	US31359MLS07	40,862	31359MLS0	0	USD
557	US31359MNU35	41,122	31359MNU3	0	USD
558	US31359MPF40	41,167	31359MPF4	0	USD

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8	Product Name	Trade Date position	SD Position
509	FREDDIE MAC	-255,452,000	-255,192,000
510	FEDERAL HOME LOAN MTG CORP	-80,991,000	-80,991,000
511	FREDDIE MAC	31,680,000	31,680,000
512	FEDERAL HOME LOAN MTG CORP R/MD 2.75 03/15/2008	-8,444,000	-8,444,000
513	FREDDIE MAC	-58,830,000	-58,830,000
514	FREDDIE MAC	-84,311,000	-84,311,000
515	FREDDIE MAC	-194,634,000	-194,634,000
516	FREDDIE MAC	250,000	250,000
517	FREDDIE MAC	-162,605,000	-162,559,000
518	FREDDIE MAC	210,000	210,000
519	FREDDIE MAC	-82,508,000	-82,508,000
520	FREDDIE MAC	3,000	3,000
521	FREDDIE MAC	-57,331,000	-57,336,000
522	FREDDIE MAC	-142,200,000	-142,200,000
523	FREDDIE MAC	-6,271,000	-6,271,000
524	FREDDIE MAC	14,393,000	14,393,000
525	FREDDIE MAC	608,337,000	608,337,000
526	FREDDIE MAC	0	0
527	FREDDIE MAC	104,693,000	106,593,000
528	FEDERAL NATIONAL MORTGAGE ASSO	320,000	320,000
529	FEDERAL NATIONAL MTGE ASSOC DEBENTURES	250,000	0
530	FEDERAL NATIONAL MORTGAGE ASSO	-14,102,000	-14,102,000
531	FEDERAL NATIONAL MORTGAGE ASSO	5,890,000	5,890,000
532	FEDERAL NATIONAL MORTGAGE ASSO	627,000	627,000
533	FEDERAL NATIONAL MORTGAGE ASSO	-5,597,000	-5,597,000
534	FEDERAL NATIONAL MORTGAGE ASSO	-35,000	-35,000
535	FANNIE MAE	2,000	2,000
536	FEDERAL NATIONAL MORTGAGE ASSO	737,000	737,000
537	FEDERAL NATIONAL MTG ASSN	73,279,000	73,279,000
538	FEDERAL NATIONAL MTG ASSN	0	0
539	FEDERAL NATIONAL MORTGAGE ASSO	-71,000	-71,000
540	FEDERAL NATIONAL MTGE ASSOC	115,000	115,000
541	FEDERAL NATIONAL MTG ASSN	110,235,000	110,235,000
542	FEDERAL NATIONAL MTG ASSN	0	0
543	FEDERAL NATIONAL MTG ASSN	-38,000	-38,000
544	FEDERAL NATIONAL MORTGAGE ASSO	-721,000	-721,000
545	FEDERAL NATIONAL MORTGAGE ASSO	-4,274,000	-4,274,000
546	FEDERAL NATIONAL MTGE ASSN	-5,320,000	-5,320,000
547	FEDERAL NATIONAL MTG ASSN	-30,809,000	-30,809,000
548	FEDERAL NATIONAL MTG ASSN	-199,000	-199,000
549	FEDERAL NATIONAL MORTGAGE ASSO	20,000	20,000
550	FEDERAL NATIONAL MTG ASSN	-199,309,000	-199,609,000
551	FEDERAL NATIONAL MTG ASSN	17,003,000	17,003,000
552	FANNIE MAE	29,490,000	29,490,000
553	FANNIE MAE	0	0
554	FEDERAL NATIONAL MTG ASSN	835,000	835,000
555	FEDERAL NATIONAL MTG ASSN	-2,382,000	-2,382,000
556	FEDERAL NATIONAL MTG ASSN	-7,038,000	-7,038,000
557	FEDERAL NATIONAL MORTGAGE ASSO	1,938,000	1,938,000
558	FEDERAL NATIONAL MTG ASSN	-56,295,000	-56,295,000

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8	Gross Long Inventory TD @MV	Long BPM Quick Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quick Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
509	0	0	0	-303,092,646	3,558,362	-299,534,284	0
510	0	0	0	-87,806,509	0	-87,806,509	0
511	33,496,646	-33,496,646	0	0	0	0	0
512	0	0	0	-8,551,696	0	-8,551,696	0
513	0	0	0	-62,066,961	636	-62,066,325	0
514	0	0	0	-91,204,324	0	-91,204,324	0
515	0	0	0	-204,856,861	4,941,736	-199,915,125	0
516	258,322	-258,322	0	0	0	0	0
517	0	0	0	-175,266,935	0	-175,266,935	0
518	218,126	-218,126	0	0	0	0	0
519	0	0	0	-86,273,727	680,712	-85,593,015	0
520	3,132	-3,132	0	0	0	0	0
521	0	0	0	-59,330,429	0	-59,330,429	0
522	0	0	0	-151,351,139	0	-151,351,139	0
523	0	0	0	-6,438,563	0	-6,438,563	0
524	15,205,596	-15,205,596	0	0	0	0	0
525	674,785,366	0	674,785,366	0	0	0	0
526	0	0	0	0	0	0	518,565,025
527	107,879,409	0	107,879,409	0	0	0	0
528	188,402	0	188,402	0	0	0	0
529	344,204	0	344,204	0	0	0	0
530	0	0	0	-15,034,927	0	-15,034,927	0
531	6,284,562	-6,284,562	0	0	0	0	0
532	675,927	-675,927	0	0	0	0	0
533	0	0	0	-6,091,643	0	-6,091,643	0
534	0	0	0	-36,943	0	-36,943	0
535	2,057	0	2,057	0	0	0	0
536	872,864	0	872,864	0	0	0	0
537	87,546,582	0	87,546,582	0	0	0	0
538	0	0	0	0	0	0	78,193,246
539	0	0	0	-73,226	73,226	0	0
540	78,295	0	78,295	0	0	0	0
541	130,831,209	0	130,831,209	0	0	0	0
542	0	0	0	0	0	0	110,969,447
543	0	0	0	-40,464	4,159	-36,306	0
544	0	0	0	-790,838	2,059	-788,779	0
545	0	0	0	-4,696,606	0	-4,696,606	0
546	0	0	0	-6,887,115	1,861,746	-5,025,369	0
547	0	0	0	-40,849,449	0	-40,849,449	0
548	0	0	0	-222,619	222,619	0	0
549	22,493	-9,151	13,342	0	0	0	0
550	0	0	0	-248,170,497	1,210	-248,169,287	0
551	18,623,514	0	18,623,514	0	0	0	0
552	32,137,515	0	32,137,515	0	0	0	0
553	0	0	0	0	0	0	25,473,537
554	922,541	-922,541	0	0	0	0	0
555	0	0	0	-2,654,546	39,181	-2,615,365	0
556	0	0	0	-7,744,712	0	-7,744,712	0
557	2,083,504	0	2,083,504	0	0	0	0
558	0	0	0	-60,136,621	2,407,393	-57,729,228	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
509	0	0	299,534,284	0	
510	0	0	87,806,509	0	
511	0	0	0	0	
512	0	0	8,551,696	0	
513	0	0	62,066,325	0	
514	0	0	91,204,324	0	
515	0	0	199,915,125	0	
516	0	0	0	0	
517	0	0	175,266,935	0	
518	0	0	0	0	
519	0	0	85,593,015	0	
520	0	0	0	0	
521	0	0	59,330,429	0	
522	0	0	151,351,139	0	
523	0	0	6,438,563	0	
524	0	0	0	0	
525	0	0	674,785,366	674,785,366	
526	0	0	-518,565,025	-518,565,025	MTS Repo 105 Benefit - Longs
527	0	0	107,879,409	107,879,409	
528	0	0	188,402	188,402	
529	0	0	344,204	344,204	
530	0	0	15,034,927	0	
531	0	0	0	0	
532	0	0	0	0	
533	0	0	6,091,643	0	
534	0	0	36,943	0	
535	0	0	2,057	2,057	
536	0	0	872,864	872,864	
537	0	0	87,546,582	87,546,582	
538	0	0	-78,193,246	-78,193,246	MTS Repo 105 Benefit - Longs
539	0	0	0	0	
540	0	0	78,295	78,295	
541	0	0	130,831,209	130,831,209	
542	0	0	-110,969,447	-110,969,447	MTS Repo 105 Benefit - Longs
543	0	0	36,306	0	
544	0	0	788,779	0	
545	0	0	4,696,606	0	
546	0	0	5,025,369	0	
547	0	0	40,849,449	0	
548	0	0	0	0	
549	0	0	13,342	13,342	
550	0	0	248,169,287	0	
551	0	0	18,623,514	18,623,514	
552	0	0	32,137,515	32,137,515	
553	0	0	-25,473,537	-25,473,537	MTS Repo 105 Benefit - Longs
554	0	0	0	0	
555	0	0	2,615,365	0	
556	0	0	7,744,712	0	
557	0	0	2,083,504	2,083,504	
558	0	0	57,729,228	0	

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
559	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MQV8
560	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MRG0
561	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MRK1
562	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MS61
563	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MSD6
564	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MSL8
565	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MSY0
566	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MTG8
567	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MTP8
568	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MTP8
569	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MUQ4
570	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MUT8
571	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MVE0
572	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MW41
573	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MW41
574	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MWJ8
575	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MXX6
576	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MYN7
577	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MZ30
578	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MZC0
579	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364A6J6
580	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364CHD3
581	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364F6C0
582	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364F6P1
583	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FCB5
584	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FCB5
585	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FGK1
586	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FHW4
587	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FKW0
588	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FKW0
589	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FQN4
590	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FSY8
591	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FYC9
592	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364GBF5
593	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364GBZ1
594	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3136F3ZQ2
595	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	313771AA5
596	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAD1
597	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAD1
598	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAF6
599	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAG4
600	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAG4
601	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAJ8
602	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAJ8
603	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAM1
604	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAM1
605	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAR0
606	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAS8
607	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAS8
608	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAV1

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
559	US31359MQV80	41,326	31359MQV8	0	USD
560	US31359MRG05	41,348	31359MRG0	0	USD
561	US31359MRK17	41,395	31359MRK1	0	USD
562	US31359MS612	42,566	31359MS61	0	USD
563		43,256	31359MSD6	0	USD
564	US31359MSL80	41,472	31359MSL8	0	USD
565	US31359MSY02	39,693	31359MSY0	0	USD
566	US31359MTG86	41,562	31359MTG8	0	USD
567	US31359MTP85	41,641	31359MTP8	0	USD
568	US31359MTP85	41,641	31359MTP8	0	USD
569	US31359MUQ40	39,888	31359MUQ4	0	USD
570	US31359MUT88	41,744	31359MUT8	0	USD
571	US31359MVE01	39,948	31359MVE0	0	USD
572	US31359MW416	42,628	31359MW41	0	USD
573	US31359MW416	42,628	31359MW41	0	USD
574	US31359MWJ88	41,927	31359MWJ8	0	USD
575	US31359MXX63	42,065	31359MXX6	0	USD
576	US31359MYN72	40,405	31359MYN7	0	USD
577	US31359MZ302	40,831	31359MZ30	0	USD
578	US31359MZC09	42,292	31359MZC0	0	USD
579	US31364A6J64	45,667	31364A6J6	0	USD
580		46,230	31364CHD3	0	USD
581	US31364F6C03	46,997	31364F6C0	0	USD
582	US31364F6P16	47,007	31364F6P1	0	USD
583	US31364FCB58	46,657	31364FCB5	0	USD
584	US31364FCB58	46,657	31364FCB5	0	USD
585		46,703	31364FGK1	0	USD
586	US31364FHW41	46,717	31364FHW4	0	USD
587	US31364FKW04	46,741	31364FKW0	0	USD
588	US31364FKW04	46,741	31364FKW0	0	USD
589	US31364FQN41	46,780	31364FQN4	0	USD
590	US31364FSY87	46,805	31364FSY8	0	USD
591	US31364FYC93	46,860	31364FYC9	0	USD
592	US31364GBF54	41,549	31364GBF5	0	USD
593	US31364GBZ19	41,556	31364GBZ1	0	USD
594		41,820	3136F3ZQ2	0	USD
595	US313771AA51	42,534	313771AA5	0	USD
596	US3137EAAD15	42,478	3137EAAD1	0	USD
597	US3137EAAD15	42,478	3137EAAD1	0	USD
598	US3137EAAF62	40,742	3137EAAF6	0	USD
599	US3137EAAG46	42,569	3137EAAG4	0	USD
600	US3137EAAG46	42,569	3137EAAG4	0	USD
601	US3137EAAJ84	42,661	3137EAAJ8	0	USD
602	US3137EAAJ84	42,661	3137EAAJ8	0	USD
603	US3137EAAM14	42,782	3137EAAM1	0	USD
604	US3137EAAM14	42,782	3137EAAM1	0	USD
605	US3137EAAR01	40,973	3137EAAR0	0	USD
606	US3137EAAS83	42,843	3137EAAS8	0	USD
607	US3137EAAS83	42,843	3137EAAS8	0	USD
608	US3137EAAV13	41,141	3137EAAV1	0	USD

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8	Product Name	Trade Date position	SD Position
559	FEDERAL NATIONAL MORTGAGE ASSO	706,000	706,000
560	FEDERAL NATIONAL MORTGAGE ASSO	-158,003,000	-158,003,000
561	FEDERAL NATIONAL MORTGAGE ASSO	32,818,000	32,818,000
562	FEDERAL NATIONAL MORTGAGE ASSO	-26,466,000	-26,466,000
563	FANNIE MAE	5,760,000	5,760,000
564	FANNIE MAE	-651,000	-651,000
565	FEDERAL NATIONAL MORTGAGE ASSO	-1,307,000	-1,307,000
566	FEDERAL NATIONAL MORTGAGE ASSO	-55,701,000	-55,701,000
567	FEDERAL NATIONAL MORTGAGE ASSO	132,850,000	132,850,000
568	FEDERAL NATIONAL MORTGAGE ASSO	0	0
569	FANNIE MAE	940,000	940,000
570	FEDERAL NATIONAL MORTGAGE ASSO	-175,765,000	-175,765,000
571	FEDERAL NATIONAL MORTGAGE ASSO	400,000	400,000
572	FEDERAL NATIONAL MORTGAGE ASSO	192,232,000	192,232,000
573	FEDERAL NATIONAL MORTGAGE ASSO	0	0
574	FEDERAL NATIONAL MORTGAGE ASSO	-59,402,000	-59,402,000
575	FEDERAL NATIONAL MORTGAGE ASSO	1,400,000	1,400,000
576	FEDERAL NATIONAL MORTGAGE ASSO	-13,000	-13,000
577	FEDERAL NATIONAL MORTGAGE ASSO	-6,276,000	-6,276,000
578	FEDERAL NATIONAL MORTGAGE ASSO	-191,103,000	-191,303,000
579	FEDERAL NATIONAL MTGE ASSN	2,075,000	2,075,000
580	FEDERAL NATIONAL MTG ASSN-MTN	2,095,000	2,095,000
581	FEDERAL NATIONAL MTG ASSN-MTN	2,162,000	2,162,000
582	FEDERAL NATIONAL MTG ASSN-MTN	3,000,000	3,000,000
583	FEDERAL NATIONAL MTG ASSN-MTN	92,981,000	92,981,000
584	FEDERAL NATIONAL MTG ASSN-MTN	0	0
585	FEDERAL NATIONAL MTGE ASSN-MTN	319,000	319,000
586	FEDERAL NATIONAL MTG ASSN-MTN	517,000	517,000
587	FEDERAL NATIONAL MTGE ASSN-MTN	50,000,000	50,000,000
588	FEDERAL NATIONAL MTGE ASSN-MTN	0	0
589	FEDERAL NATIONAL MTG ASSN-MTN	974,000	974,000
590	FEDERAL NATIONAL MTG ASSN-MTN	850,000	850,000
591	FEDERAL NATIONAL MTG ASSN-MTN	12,955,000	12,955,000
592	FEDERAL NATIONAL MTG ASSN-MTN	6,309,000	6,309,000
593	FEDERAL NATIONAL MTG ASSN-MTN	1,137,000	1,137,000
594	FEDERAL NATIONAL MORTGAGE ASSOMAKE WHOLE CALL	10,550,000	10,550,000
595	FEDERAL HOME LOAN BANK OF CHIC	238,910,000	238,910,000
596	FREDDIE MAC	465,960,000	465,960,000
597	FREDDIE MAC	0	0
598	FREDDIE MAC	3,278,000	3,278,000
599	FREDDIE MAC	24,016,000	24,016,000
600	FREDDIE MAC	0	0
601	FREDDIE MAC	335,950,000	335,950,000
602	FREDDIE MAC	0	0
603	FREDDIE MAC	242,228,000	242,228,000
604	FREDDIE MAC	0	0
605	FREDDIE MAC	-2,840,000	-2,840,000
606	FREDDIE MAC	28,350,000	28,350,000
607	FREDDIE MAC	0	0
608	FREDDIE MAC	-61,000,000	-61,000,000

	Q	R	S	T	U	V	W
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6							
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8	Gross Long Inventory TD @MV	Long BPM Gross Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Gross Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
559	750,093	0	750,093	0	0	0	0
560	0	0	0	-168,357,470	234,852	-168,122,617	0
561	34,788,970	0	34,788,970	0	0	0	0
562	0	0	0	-29,085,441	0	-29,085,441	0
563	6,020,351	0	6,020,351	0	0	0	0
564	0	0	0	-685,311	0	-685,311	0
565	0	0	0	-1,343,235	0	-1,343,235	0
566	0	0	0	-59,785,102	3,917	-59,781,185	0
567	142,538,040	0	142,538,040	0	0	0	0
568	0	0	0	0	0	0	100,318,488
569	961,131	-961,131	0	0	0	0	0
570	0	0	0	-183,009,170	55,764	-182,953,405	0
571	413,455	-191,223	222,232	0	0	0	0
572	213,101,851	0	213,101,851	0	0	0	0
573	0	0	0	0	0	0	181,389,112
574	0	0	0	-63,341,830	0	-63,341,830	0
575	1,544,512	0	1,544,512	0	0	0	0
576	0	0	0	-13,565	0	-13,565	0
577	0	0	0	-6,829,454	206,238	-6,623,215	0
578	0	0	0	-199,571,470	0	-199,571,470	0
579	2,978,641	0	2,978,641	0	0	0	0
580	2,752,537	0	2,752,537	0	0	0	0
581	2,595,779	0	2,595,779	0	0	0	0
582	3,548,721	0	3,548,721	0	0	0	0
583	110,977,525	0	110,977,525	0	0	0	0
584	0	0	0	0	0	0	89,277,615
585	373,949	0	373,949	0	0	0	0
586	594,892	0	594,892	0	0	0	0
587	60,519,248	0	60,519,248	0	0	0	0
588	0	0	0	0	0	0	56,585,497
589	1,151,079	0	1,151,079	0	0	0	0
590	946,919	0	946,919	0	0	0	0
591	14,649,620	0	14,649,620	0	0	0	0
592	7,116,023	0	7,116,023	0	0	0	0
593	1,255,157	-1,104	1,254,053	0	0	0	0
594	10,926,226	0	10,926,226	0	0	0	0
595	265,545,249	0	265,545,249	0	0	0	0
596	514,046,793	0	514,046,793	0	0	0	0
597	0	0	0	0	0	0	464,170,979
598	3,546,931	-3,546,931	0	0	0	0	0
599	26,599,085	-306,187	26,292,898	0	0	0	0
600	0	0	0	0	0	0	20,711,316
601	367,357,321	0	367,357,321	0	0	0	0
602	0	0	0	0	0	0	332,283,666
603	258,366,393	0	258,366,393	0	0	0	0
604	0	0	0	0	0	0	224,391,234
605	0	0	0	-3,081,702	0	-3,081,702	0
606	30,676,198	0	30,676,198	0	0	0	0
607	0	0	0	0	0	0	25,292,989
608	0	0	0	-66,788,234	39,188	-66,749,046	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
559	0	0	750,093	750,093	
560	0	0	168,122,617	0	
561	0	0	34,788,970	34,788,970	
562	0	0	29,085,441	0	
563	0	0	6,020,351	6,020,351	
564	0	0	685,311	0	
565	0	0	1,343,235	0	
566	0	0	59,781,185	0	
567	0	0	142,538,040	142,538,040	
568	0	0	-100,318,488	-100,318,488	MTS Repo 105 Benefit - Longs
569	0	0	0	0	
570	0	0	182,953,405	0	
571	0	0	222,232	222,232	
572	0	0	213,101,851	213,101,851	
573	0	0	-181,389,112	-181,389,112	MTS Repo 105 Benefit - Longs
574	0	0	63,341,830	0	
575	0	0	1,544,512	1,544,512	
576	0	0	13,565	0	
577	0	0	6,623,215	0	
578	0	0	199,571,470	0	
579	0	0	2,978,641	2,978,641	
580	0	0	2,752,537	2,752,537	
581	0	0	2,595,779	2,595,779	
582	0	0	3,548,721	3,548,721	
583	0	0	110,977,525	110,977,525	
584	0	0	-89,277,615	-89,277,615	MTS Repo 105 Benefit - Longs
585	0	0	373,949	373,949	
586	0	0	594,892	594,892	
587	0	0	60,519,248	60,519,248	
588	0	0	-56,585,497	-56,585,497	MTS Repo 105 Benefit - Longs
589	0	0	1,151,079	1,151,079	
590	0	0	946,919	946,919	
591	0	0	14,649,620	14,649,620	
592	0	0	7,116,023	7,116,023	
593	0	0	1,254,053	1,254,053	
594	0	0	10,926,226	10,926,226	
595	0	0	265,545,249	265,545,249	
596	0	0	514,046,793	514,046,793	
597	0	0	-464,170,979	-464,170,979	MTS Repo 105 Benefit - Longs
598	0	0	0	0	
599	0	0	26,292,898	26,292,898	
600	0	0	-20,711,316	-20,711,316	MTS Repo 105 Benefit - Longs
601	0	0	367,357,321	367,357,321	
602	0	0	-332,283,666	-332,283,666	MTS Repo 105 Benefit - Longs
603	0	0	258,366,393	258,366,393	
604	0	0	-224,391,234	-224,391,234	MTS Repo 105 Benefit - Longs
605	0	0	3,081,702	0	
606	0	0	30,676,198	30,676,198	
607	0	0	-25,292,989	-25,292,989	MTS Repo 105 Benefit - Longs
608	0	0	66,749,046	0	

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
609	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAY5
610	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAY5
611	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAZ2
612	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EABA6
613	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EABE8
614	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398ABX9
615	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398ADM1
616	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398ADM1
617	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398AFD9
618	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398AFD9
619	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398AKY7
620	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398AMW9
621	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	317705AA9
622	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	317705AD3
623	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	317705AG6
624	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	317705AP6
625	AGENCY	STRIPS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31771EAR2
626	AGENCY	OTHERS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	46513EFG2
627	AGENCY	OTHERS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	46513EFG2
628	AGENCY	OTHERS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	46513EGV8
629	AGENCY	OTHERS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	46513EJX1
630	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	742651DA7
631	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CJ9
632	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CJ9
633	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CK6
634	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CP5
635	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CS9
636	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CS9
637	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CU4
638	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CU4
639	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CW0
640	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CW0
641	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DM1
642	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DM1
643	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DS8
644	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DV1
645	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DV1
646	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DX7
647	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DY5
648	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DY5
649	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591EA6
650	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591EA6
651	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591EB4
652	AGENCY	COUPON	RIZZIERI SYND	GOVERNMENTS AMERICAS	AGENCIES	GM70	GM70	3137EABG3
653	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X1MZ7
654	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X2EV3
655	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X2ME2
656	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X2TM7
657	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X2ZQ1
658	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X33F8

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
609	US3137EAAY51	42,970	3137EAAY5	0	USD
610	US3137EAAY51	42,970	3137EAAY5	0	USD
611	US3137EAAZ27	41,207	3137EAAZ2	0	USD
612	US3137EABA66	43,056	3137EABA6	0	USD
613	US3137EABE88	41,264	3137EABE8	0	USD
614	US31398ABX90	41,047	31398ABX9	0	USD
615	US31398ADM18	42,898	31398ADM1	0	USD
616	US31398ADM18	42,898	31398ADM1	0	USD
617		50,236	31398AFD9	0	USD
618		50,236	31398AFD9	0	USD
619	US31398AKY72	41,317	31398AKY7	0	USD
620		41,373	31398AMW9	0	USD
621	US317705AA95	43,014	317705AA9	0	USD
622		43,139	317705AD3	0	USD
623		43,315	317705AG6	0	USD
624		43,734	317705AP6	0	USD
625	US31771EAR27	43,560	31771EAR2	0	USD
626	US46513EFG26	48,840	46513EFG2	0	USD
627	US46513EFG26	48,840	46513EFG2	0	USD
628	US46513EGV83	45,264	46513EGV8	0	USD
629	US46513EJX13	45,408	46513EJX1	0	USD
630	US742651DA79	42,139	742651DA7	0	USD
631	US880591CJ98	45,962	880591CJ9	0	USD
632	US880591CJ98	45,962	880591CJ9	0	USD
633		49,766	880591CK6	0	USD
634	US880591CP58	50,420	880591CP5	0	USD
635	US880591CS97	49,766	880591CS9	0	USD
636	US880591CS97	49,766	880591CS9	0	USD
637	US880591CU44	43,084	880591CU4	0	USD
638	US880591CU44	43,084	880591CU4	0	USD
639		41,348	880591CW0	0	USD
640		41,348	880591CW0	0	USD
641	US880591DM19	47,604	880591DM1	0	USD
642	US880591DM19	47,604	880591DM1	0	USD
643	US880591DS88	42,719	880591DS8	0	USD
644	US880591DV18	48,775	880591DV1	0	USD
645	US880591DV18	48,775	880591DV1	0	USD
646	US880591DX73	49,475	880591DX7	0	USD
647	US880591DY56	42,170	880591DY5	0	USD
648	US880591DY56	42,170	880591DY5	0	USD
649		42,934	880591EA6	0	USD
650		42,934	880591EA6	0	USD
651		54,072	880591EB4	0	USD
652		40,298	3137EABG3	0	USD
653	US3128X1MZ72	39,994	3128X1MZ7	0	USD
654	US3128X2EV34	40,520	3128X2EV3	0	USD
655	US3128X2ME27	39,825	3128X2ME2	0	USD
656	US3128X2TM79	41,669	3128X2TM7	0	USD
657	US3128X2ZQ10	40,598	3128X2ZQ1	0	USD
658	US3128X33F81	40,203	3128X33F8	0	USD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	N	O	P
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8	Product Name	Trade Date position	SD Position
609	FREDDIE MAC	28,840,000	28,840,000
610	FREDDIE MAC	0	0
611	FREDDIE MAC	-65,000,000	-65,000,000
612	FREDDIE MAC	-114,993,000	-114,993,000
613	FREDDIE MAC	-3,065,000	-3,065,000
614	FEDERAL NATIONAL MORTGAGE ASSO	-3,170,000	-3,170,000
615	FEDERAL NATIONAL MORTGAGE ASSO	29,303,000	32,303,000
616	FEDERAL NATIONAL MORTGAGE ASSO	0	0
617	FEDERAL NATIONAL MORTGAGE ASSO	188,369,000	188,369,000
618	FEDERAL NATIONAL MORTGAGE ASSO	0	0
619	FEDERAL NATIONAL MORTGAGE ASSO	-20,885,000	-20,885,000
620	FEDERAL NATIONAL MORTGAGE ASSO	-150,000	-150,000
621	FINANCING CORPORATION SERIES A-2017 BONDS	85,000	85,000
622	FINANCING CORPORATION SERIES A-2018 BONDS	470,000	0
623	FINANCING CORPORATION SERIES D-2018 BONDS	1,550,000	1,550,000
624	FINANCING CORPORATION	400,000	400,000
625	FINANCING CORP PRINCIPAL FICO STRIPS SER 16 PRIN PMT ON 9.70% 2019 BD ZERO CPN R/MD0000 04/05/2019	20,000	20,000
626	***STATE OF ISRAEL R/MD 5.50 09/18/2033	145,140,000	145,140,000
627	***STATE OF ISRAEL R/MD 5.50 09/18/2033	0	0
628	ISRAEL GOVERNMENT AID BOND 5.500% 20231204	100,000	100,000
629	ISRAEL GOVERNMENT AID BOND 5.500% 20240426	11,825,000	11,625,000
630	PRIVATE EXPORT FUNDING CORP	2,985,000	2,985,000
631	TENNESSEE VALLEY AUTHORITY	138,346,000	138,346,000
632	TENNESSEE VALLEY AUTHORITY	0	0
633	TENNESSEE VALLEY AUTHORITY	660,000	660,000
634	TENNESSEE VALLEY AUTHORITY	1,985,000	1,985,000
635	TENNESSEE VALLEY AUTHORITY	457,040,000	457,000,000
636	TENNESSEE VALLEY AUTHORITY	0	0
637	TENNESSEE VALLEY AUTHORITY	89,732,000	88,842,000
638	TENNESSEE VALLEY AUTHORITY	0	0
639	TENNESSEE VALLEY AUTHORITY	27,479,000	27,479,000
640	TENNESSEE VALLEY AUTHORITY	0	0
641	TENNESSEE VALLEY AUTHORITY	139,321,000	139,321,000
642	TENNESSEE VALLEY AUTHORITY	0	0
643	TENNESSEE VALLEY AUTHORITY	17,215,000	17,215,000
644	TENNESSEE VALLEY AUTHORITY	129,770,000	129,770,000
645	TENNESSEE VALLEY AUTHORITY	0	0
646	TENNESSEE VALLEY AUTHORITY	20,125,000	20,125,000
647	TENNESSEE VALLEY AUTHORITY	92,298,000	92,298,000
648	TENNESSEE VALLEY AUTHORITY	0	0
649	TENNESSEE VALLEY AUTHORITY	212,680,000	212,680,000
650	TENNESSEE VALLEY AUTHORITY	0	0
651	TENNESSEE VALLEY AUTHORITY	15,115,000	15,115,000
652	FREDDIE MAC	0	-26,500,000
653	FREDDIE MAC	50,000	50,000
654	FREDDIE MAC	996,000	996,000
655	FREDDIE MAC	-854,000	-854,000
656	FREDDIE MAC	132,000	132,000
657	FREDDIE MAC	3,427,000	3,427,000
658	FREDDIE MAC	2,900,000	2,900,000

	Q	R	S	T	U	V	W
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6							
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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
609	31,632,793	0	31,632,793	0	0	0	0
610	0	0	0	0	0	0	25,638,565
611	0	0	0	-70,197,157	0	-70,197,157	0
612	0	0	0	-124,882,804	17,840,995	-107,041,809	0
613	0	0	0	-3,198,529	0	-3,198,529	0
614	0	0	0	-3,427,313	3,427,313	0	0
615	32,262,640	-6,229	32,256,411	0	0	0	0
616	0	0	0	0	0	0	25,736,623
617	208,676,345	0	208,676,345	0	0	0	0
618	0	0	0	0	0	0	181,264,757
619	0	0	0	-21,172,135	0	-21,172,135	0
620	0	0	0	-149,433	0	-149,433	0
621	132,209	0	132,209	0	0	0	0
622	662,170	0	662,170	0	0	0	0
623	2,359,395	0	2,359,395	0	0	0	0
624	563,858	0	563,858	0	0	0	0
625	12,251	0	12,251	0	0	0	0
626	167,207,979	0	167,207,979	0	0	0	0
627	0	0	0	0	0	0	156,188,636
628	113,539	0	113,539	0	0	0	0
629	13,512,380	0	13,512,380	0	0	0	0
630	3,159,311	0	3,159,311	0	0	0	0
631	177,226,686	0	177,226,686	0	0	0	0
632	0	0	0	0	0	0	165,706,951
633	793,884	0	793,884	0	0	0	0
634	2,398,357	0	2,398,357	0	0	0	0
635	542,566,346	0	542,566,346	0	0	0	0
636	0	0	0	0	0	0	443,986,994
637	106,134,882	0	106,134,882	0	0	0	0
638	0	0	0	0	0	0	82,943,499
639	31,531,564	0	31,531,564	0	0	0	0
640	0	0	0	0	0	0	26,822,322
641	187,800,816	0	187,800,816	0	0	0	0
642	0	0	0	0	0	0	157,544,228
643	18,357,119	0	18,357,119	0	0	0	0
644	129,314,103	0	129,314,103	0	0	0	0
645	0	0	0	0	0	0	93,171,535
646	19,880,428	0	19,880,428	0	0	0	0
647	96,638,530	0	96,638,530	0	0	0	0
648	0	0	0	0	0	0	73,422,768
649	237,400,766	0	237,400,766	0	0	0	0
650	0	0	0	0	0	0	208,735,945
651	14,918,620	0	14,918,620	0	0	0	0
652	0	0	0	-26,790,378	0	-26,790,378	0
653	50,612	0	50,612	0	0	0	0
654	1,059,779	0	1,059,779	0	0	0	0
655	0	0	0	-869,306	0	-869,306	0
656	142,124	-1,505	140,619	0	0	0	0
657	3,548,281	-3,548,281	0	0	0	0	0
658	3,008,656	0	3,008,656	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
609	0	0	31,632,793	31,632,793	
610	0	0	-25,638,565	-25,638,565	MTS Repo 105 Benefit - Longs
611	0	0	70,197,157	0	
612	0	0	107,041,809	0	
613	0	0	3,198,529	0	
614	0	0	0	0	
615	0	0	32,256,411	32,256,411	
616	0	0	-25,736,623	-25,736,623	MTS Repo 105 Benefit - Longs
617	0	0	208,676,345	208,676,345	
618	0	0	-181,264,757	-181,264,757	MTS Repo 105 Benefit - Longs
619	0	0	21,172,135	0	
620	0	0	149,433	0	
621	0	0	132,209	132,209	
622	0	0	662,170	662,170	
623	0	0	2,359,395	2,359,395	
624	0	0	563,858	563,858	
625	0	0	12,251	12,251	
626	0	0	167,207,979	167,207,979	
627	0	0	-156,188,636	-156,188,636	MTS Repo 105 Benefit - Longs
628	0	0	113,539	113,539	
629	0	0	13,512,380	13,512,380	
630	0	0	3,159,311	3,159,311	
631	0	0	177,226,686	177,226,686	
632	0	0	-165,706,951	-165,706,951	MTS Repo 105 Benefit - Longs
633	0	0	793,884	793,884	
634	0	0	2,398,357	2,398,357	
635	0	0	542,566,346	542,566,346	
636	0	0	-443,986,994	-443,986,994	MTS Repo 105 Benefit - Longs
637	0	0	106,134,882	106,134,882	
638	0	0	-82,943,499	-82,943,499	MTS Repo 105 Benefit - Longs
639	0	0	31,531,564	31,531,564	
640	0	0	-26,822,322	-26,822,322	MTS Repo 105 Benefit - Longs
641	0	0	187,800,816	187,800,816	
642	0	0	-157,544,228	-157,544,228	MTS Repo 105 Benefit - Longs
643	0	0	18,357,119	18,357,119	
644	0	0	129,314,103	129,314,103	
645	0	0	-93,171,535	-93,171,535	MTS Repo 105 Benefit - Longs
646	0	0	19,880,428	19,880,428	
647	0	0	96,638,530	96,638,530	
648	0	0	-73,422,768	-73,422,768	MTS Repo 105 Benefit - Longs
649	0	0	237,400,766	237,400,766	
650	0	0	-208,735,945	-208,735,945	MTS Repo 105 Benefit - Longs
651	0	0	14,918,620	14,918,620	
652	0	0	26,790,378	0	
653	0	0	50,612	50,612	
654	0	0	1,059,779	1,059,779	
655	0	0	869,306	0	
656	0	0	140,619	140,619	
657	0	0	0	0	
658	0	0	3,008,656	3,008,656	

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
659	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X35R0
660	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X3H48
661	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X3K85
662	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X3VA8
663	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X3WY5
664	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X4GL9
665	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X4GV7
666	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X4HN4
667	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X4KF7
668	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X4QK0
669	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331H5D5
670	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331H6B8
671	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331RKN4
672	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331RP90
673	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331S4Z3
674	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331SQ89
675	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331SRZ8
676	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331SZ71
677	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331TEP2
678	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331VJ80
679	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331VSK3
680	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331XBQ4
681	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331XE40
682	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331XH47
683	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331XWL2
684	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331YGP9
685	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331YWG1
686	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331YWG1
687	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31339X2M5
688	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31339YGN6
689	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133M86T6
690	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133M8CM4
691	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133M8XV1
692	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133M94H2
693	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133M96S6
694	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133M9CP5
695	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MABK4
696	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MATQ2
697	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MBZE0
698	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MCLA1
699	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MDBT9
700	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MEV73
701	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MKGH4
702	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MNVV0
703	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MNZF1
704	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MRCM2
705	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MTRK6
706	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MTZL5
707	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X06Q7
708	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X2BZ7

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
1					
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7					
8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
659		40,238	3128X35R0	0	USD
660	US3128X3H481	40,296	3128X3H48	0	USD
661		40,135	3128X3K85	0	USD
662	US3128X3VA86	40,057	3128X3VA8	0	USD
663	US3128X3WY53	40,078	3128X3WY5	0	USD
664	US3128X4GL99	40,394	3128X4GL9	0	USD
665		40,406	3128X4GV7	0	USD
666		40,422	3128X4HN4	0	USD
667	US3128X4KF75	40,443	3128X4KF7	0	USD
668	US3128X4QK07	40,469	3128X4QK0	0	USD
669	US31331H5D57	40,532	31331H5D5	0	USD
670	US31331H6B82	40,561	31331H6B8	0	USD
671	US31331RKN43	40,147	31331RKN4	0	USD
672	US31331RP905	41,619	31331RP90	0	USD
673	US31331S4Z34	40,763	31331S4Z3	0	USD
674	US31331SQ893	40,011	31331SQ89	0	USD
675	US31331SRZ82	39,918	31331SRZ8	0	USD
676	US31331SZ712	40,394	31331SZ71	0	USD
677	US31331TEP21	40,443	31331TEP2	0	USD
678	US31331VJ801	40,742	31331VJ80	0	USD
679	US31331VSK34	40,592	31331VSK3	0	USD
680	US31331XBQ43	40,109	31331XBQ4	0	USD
681	US31331XE402	40,434	31331XE40	0	USD
682	US31331XH470	40,028	31331XH47	0	USD
683	US31331XWL27	40,305	31331XWL2	0	USD
684		40,518	31331YGP9	0	USD
685		40,605	31331YWG1	0	USD
686		40,605	31331YWG1	0	USD
687	US31339X2M59	41,439	31339X2M5	0	USD
688	US31339YGN67	39,644	31339YGN6	0	USD
689	US3133M86T61	39,888	3133M86T6	0	USD
690	US3133M8CM42	39,898	3133M8CM4	0	USD
691		39,966	3133M8XV1	0	USD
692	US3133M94H24	39,981	3133M94H2	0	USD
693		39,993	3133M96S6	0	USD
694	US3133M9CP55	39,994	3133M9CP5	0	USD
695	US3133MABK43	40,130	3133MABK4	0	USD
696		40,221	3133MATQ2	0	USD
697	US3133MBZE00	40,403	3133MBZE0	0	USD
698	US3133MCLA17	40,497	3133MCLA1	0	USD
699	US3133MDBT90	40,589	3133MDBT9	0	USD
700	US3133MEV731	40,676	3133MEV73	0	USD
701	US3133MKGH41	40,862	3133MKGH4	0	USD
702	US3133MNVV09	41,044	3133MNVV0	0	USD
703	US3133MNZF13	39,948	3133MNZF1	0	USD
704	US3133MRCM25	40,403	3133MRCM2	0	USD
705	US3133MTRK69	40,130	3133MTRK6	0	USD
706	US3133MTZL50	41,228	3133MTZL5	0	USD
707	US3133X06Q76	40,403	3133X06Q7	0	USD
708	US3133X2BZ74	39,766	3133X2BZ7	0	USD

	N	O	P
1			
2			
3			
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7			
8	Product Name	Trade Date position	SD Position
659	FREDDIE MAC	-3,713,000	-3,713,000
660	FREDDIE MAC	100,000	100,000
661	FREDDIE MAC	-3,660,000	-3,660,000
662	FREDDIE MAC	1,753,000	1,753,000
663	FREDDIE MAC	1,948,000	1,948,000
664	FREDDIE MAC	1,000,000	1,000,000
665	FREDDIE MAC	-50,000	-50,000
666	FREDDIE MAC	758,000	758,000
667	FREDDIE MAC	250,000	250,000
668	FREDDIE MAC	1,500,000	1,500,000
669	FEDERAL FARM CREDIT BANK	70,000	70,000
670	FEDERAL FARM CREDIT BANK	15,000	15,000
671	FEDERAL FARM CREDIT BANK	15,000	15,000
672	FEDERAL FARM CREDIT BANK	255,000	255,000
673	FEDERAL FARM CREDIT BANK	2,245,000	2,245,000
674	FEDERAL FARM CREDIT BANK	-4,690,000	-4,690,000
675	FEDERAL FARM CREDIT BANK	-17,065,000	-17,065,000
676	FEDERAL FARM CREDIT BANK	186,000	186,000
677	FEDERAL FARM CREDIT BANK	600,000	600,000
678	FEDERAL FARM CREDIT BANK	-410,000	-410,000
679	FEDERAL FARM CREDIT BANK	-9,222,000	-9,222,000
680	FEDERAL FARM CREDIT BANK	-16,022,000	-16,022,000
681	FEDERAL FARM CREDIT BANK	-7,465,000	-7,465,000
682	FEDERAL FARM CREDIT BANK	5,875,000	5,875,000
683	FEDERAL FARM CREDIT BANK	-1,910,000	-1,910,000
684	FEDERAL FARM CREDIT BANK	-72,905,000	-72,905,000
685	FEDERAL FARM CREDIT BANK	22,000,000	0
686	FEDERAL FARM CREDIT BANK	0	0
687	FEDERAL HOME LOAN BANK SYSTEM	-140,000	-140,000
688	FEDERAL HOME LOAN BANK SYSTEM	370,000	370,000
689	FEDERAL HOME LOAN BANK	5,000	5,000
690	FEDERAL HOME LOAN BANK	-175,000	-175,000
691	FEDERAL HOME LOAN BANK	360,000	360,000
692	FEDERAL HOME LOAN BANK	415,000	415,000
693	FEDERAL HOME LOAN BANK	855,000	855,000
694	FEDERAL HOME LOAN BANK CALLABLE 07/15/02	1,250,000	1,250,000
695	FEDERAL HOME LOAN BANK	165,000	165,000
696	FEDERAL HOME LOAN BANK	2,540,000	2,540,000
697	FEDERAL HOME LOAN BANK	250,000	250,000
698	FEDERAL HOME LOAN BANK	65,000	65,000
699	FEDERAL HOME LOAN BANK	2,540,000	2,540,000
700	FEDERAL HOME LOAN BANK	9,330,000	9,330,000
701	FEDERAL HOME LOAN BANK	5,000	5,000
702	FEDERAL HOME LOAN BANK	-1,070,000	-1,070,000
703	FEDERAL HOME LOAN BANK	1,350,000	1,350,000
704	FEDERAL HOME LOAN BANK	16,050,000	16,050,000
705	FEDERAL HOME LOAN BANK SYSTEM	3,050,000	3,050,000
706	FEDERAL HOME LOAN BANK SYSTEM	-3,500,000	-3,500,000
707	FEDERAL HOME LOAN BANK SYSTEM	-760,000	-760,000
708	FEDERAL HOME LOAN BANK SYSTEM	-890,000	-890,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	Q	R	S	T	U	V	W
1							
2							
3							
4							
5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
659	0	0	0	-3,940,361	0	-3,940,361	0
660	104,420	0	104,420	0	0	0	0
661	0	0	0	-3,812,976	0	-3,812,976	0
662	1,833,796	0	1,833,796	0	0	0	0
663	2,030,032	0	2,030,032	0	0	0	0
664	1,053,892	0	1,053,892	0	0	0	0
665	0	0	0	-52,739	0	-52,739	0
666	819,493	0	819,493	0	0	0	0
667	268,052	0	268,052	0	0	0	0
668	1,614,912	0	1,614,912	0	0	0	0
669	77,516	0	77,516	0	0	0	0
670	16,321	0	16,321	0	0	0	0
671	16,193	0	16,193	0	0	0	0
672	283,417	0	283,417	0	0	0	0
673	2,356,812	0	2,356,812	0	0	0	0
674	0	0	0	-4,836,916	0	-4,836,916	0
675	0	0	0	-17,670,191	641,988	-17,028,203	0
676	196,790	0	196,790	0	0	0	0
677	633,412	0	633,412	0	0	0	0
678	0	0	0	-445,955	445,955	0	0
679	0	0	0	-9,815,158	0	-9,815,158	0
680	0	0	0	-17,018,346	0	-17,018,346	0
681	0	0	0	-8,143,092	0	-8,143,092	0
682	6,147,017	0	6,147,017	0	0	0	0
683	0	0	0	-2,034,451	0	-2,034,451	0
684	0	0	0	-75,954,560	0	-75,954,560	0
685	22,217,015	0	22,217,015	0	0	0	0
686	-22,217,015	0	-22,217,015	0	0	0	0
687	0	0	0	-144,190	0	-144,190	0
688	371,384	0	371,384	0	0	0	0
689	5,322	0	5,322	0	0	0	0
690	0	0	0	-186,008	0	-186,008	0
691	382,762	0	382,762	0	0	0	0
692	442,775	0	442,775	0	0	0	0
693	913,915	0	913,915	0	0	0	0
694	1,337,519	0	1,337,519	0	0	0	0
695	179,276	0	179,276	0	0	0	0
696	2,779,260	0	2,779,260	0	0	0	0
697	275,630	0	275,630	0	0	0	0
698	72,816	0	72,816	0	0	0	0
699	2,758,787	0	2,758,787	0	0	0	0
700	10,321,537	0	10,321,537	0	0	0	0
701	5,482	0	5,482	0	0	0	0
702	0	0	0	-1,199,833	0	-1,199,833	0
703	1,417,753	0	1,417,753	0	0	0	0
704	16,816,313	0	16,816,313	0	0	0	0
705	3,162,684	0	3,162,684	0	0	0	0
706	0	0	0	-3,732,133	0	-3,732,133	0
707	0	0	0	-786,543	0	-786,543	0
708	0	0	0	-907,027	0	-907,027	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
659	0	0	3,940,361	0	
660	0	0	104,420	104,420	
661	0	0	3,812,976	0	
662	0	0	1,833,796	1,833,796	
663	0	0	2,030,032	2,030,032	
664	0	0	1,053,892	1,053,892	
665	0	0	52,739	0	
666	0	0	819,493	819,493	
667	0	0	268,052	268,052	
668	0	0	1,614,912	1,614,912	
669	0	0	77,516	77,516	
670	0	0	16,321	16,321	
671	0	0	16,193	16,193	
672	0	0	283,417	283,417	
673	0	0	2,356,812	2,356,812	
674	0	0	4,836,916	0	
675	0	0	17,028,203	0	
676	0	0	196,790	196,790	
677	0	0	633,412	633,412	
678	0	0	0	0	
679	0	0	9,815,158	0	
680	0	0	17,018,346	0	
681	0	0	8,143,092	0	
682	0	0	6,147,017	6,147,017	
683	0	0	2,034,451	0	
684	0	0	75,954,560	0	
685	0	0	22,217,015	22,217,015	
686	0	0	-22,217,015	-22,217,015	When Issueds
687	0	0	144,190	0	
688	0	0	371,384	371,384	
689	0	0	5,322	5,322	
690	0	0	186,008	0	
691	0	0	382,762	382,762	
692	0	0	442,775	442,775	
693	0	0	913,915	913,915	
694	0	0	1,337,519	1,337,519	
695	0	0	179,276	179,276	
696	0	0	2,779,260	2,779,260	
697	0	0	275,630	275,630	
698	0	0	72,816	72,816	
699	0	0	2,758,787	2,758,787	
700	0	0	10,321,537	10,321,537	
701	0	0	5,482	5,482	
702	0	0	1,199,833	0	
703	0	0	1,417,753	1,417,753	
704	0	0	16,816,313	16,816,313	
705	0	0	3,162,684	3,162,684	
706	0	0	3,732,133	0	
707	0	0	786,543	0	
708	0	0	907,027	0	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G	H
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2	**Agencies**							
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4	**Q1 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
709	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X2PC3
710	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X42H3
711	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X42H3
712	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X7C69
713	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X7C69
714	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X7FK5
715	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X7SH8
716	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X8EL2
717	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X9BF6
718	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X9VB3
719	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XAUC9
720	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XBB20
721	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XBV28
722	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XC4D2
723	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XC4F7
724	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XC6Y4
725	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCA86
726	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCC50
727	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCJ46
728	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCQZ9
729	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCSY0
730	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCTF0
731	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCTV5
732	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCUR2
733	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCZS5
734	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XDJG7
735	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XDT76
736	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XDTA9
737	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XE3U1
738	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XECU1
739	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XEE47
740	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XEMR7
741	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XENX3
742	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XES83
743	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XES91
744	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XETW9
745	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XFJF4
746	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XFLE4
747	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XFVF0
748	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XFYK6
749	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGDD3
750	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGEQ3
751	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGH49
752	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGLE2
753	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGNJ9
754	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGRD8
755	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGYT5
756	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XHPH9
757	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XHW57
758	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XJXU7

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
709	US3133X2PC34	39,986	3133X2PC3	0	USD
710	US3133X42H32	40,589	3133X42H3	0	USD
711	US3133X42H32	40,589	3133X42H3	0	USD
712	US3133X7C692	40,676	3133X7C69	0	USD
713	US3133X7C692	40,676	3133X7C69	0	USD
714	US3133X7FK56	41,808	3133X7FK5	0	USD
715	US3133X7SH80	39,948	3133X7SH8	0	USD
716	US3133X8EL22	40,043	3133X8EL2	0	USD
717		40,120	3133X9BF6	0	USD
718	US3133X9VB30	40,193	3133X9VB3	0	USD
719		40,253	3133XAUC9	0	USD
720	US3133XBB207	40,254	3133XBB20	0	USD
721		40,484	3133XBV28	0	USD
722	US3133XC4D27	39,612	3133XC4D2	0	USD
723	US3133XC4F74	40,344	3133XC4F7	0	USD
724		40,351	3133XC6Y4	0	USD
725		40,351	3133XCA86	0	USD
726	US3133XCC500	40,365	3133XCC50	0	USD
727	US3133XCJ463	39,657	3133XCJ46	0	USD
728	US3133XCQZ93	40,438	3133XCQZ9	0	USD
729	US3133XCSY01	40,406	3133XCSY0	0	USD
730		40,067	3133XCTF0	0	USD
731	US3133XCTV52	40,422	3133XCTV5	0	USD
732	US3133XCUR22	40,431	3133XCUR2	0	USD
733	US3133XCZS59	39,717	3133XCZS5	0	USD
734	US3133XDJG78	39,735	3133XDJG7	0	USD
735	US3133XDT767	39,794	3133XDT76	0	USD
736	US3133XDTA98	40,522	3133XDTA9	0	USD
737		39,993	3133XE3U1	0	USD
738	US3133XECU19	40,592	3133XECU1	0	USD
739		40,204	3133XEE47	0	USD
740		40,578	3133XEMR7	0	USD
741	US3133XENX39	40,613	3133XENX3	0	USD
742		40,249	3133XES83	0	USD
743	US3133XES916	41,341	3133XES91	0	USD
744	US3133XETW91	39,513	3133XETW9	0	USD
745	US3133XFJF44	42,508	3133XFJF4	0	USD
746	US3133XFLE41	40,340	3133XFLE4	0	USD
747	US3133XFVF06	39,983	3133XFVF0	0	USD
748	US3133XFYK63	40,011	3133XFYK6	0	USD
749	US3133XGDD33	40,774	3133XGDD3	0	USD
750	US3133XGEQ37	40,030	3133XGEQ3	0	USD
751	US3133XGH492	39,668	3133XGH49	0	USD
752		40,431	3133XGLE2	0	USD
753	US3133XGNJ92	40,074	3133XGNJ9	0	USD
754	US3133XGRD86	40,450	3133XGRD8	0	USD
755		40,158	3133XGYT5	0	USD
756	US3133XHPH91	40,865	3133XHPH9	0	USD
757		41,621	3133XHW57	0	USD
758	US3133XJXU76	39,864	3133XJXU7	0	USD

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8	Product Name	Trade Date position	SD Position
709	FEDERAL HOME LOAN BANK SYSTEM	25,000	25,000
710	FEDERAL HOME LOAN BANK SYSTEM	32,500,000	32,500,000
711	FEDERAL HOME LOAN BANK SYSTEM	0	0
712	FEDERAL HOME LOAN BANK SYSTEM	20,000,000	20,000,000
713	FEDERAL HOME LOAN BANK SYSTEM	0	0
714	FEDERAL HOME LOAN BANK SYSTEM	-120,000	-120,000
715	FEDERAL HOME LOAN BANK SYSTEM	-4,735,000	-4,735,000
716	FEDERAL HOME LOAN BANK SYSTEM	-10,795,000	-10,795,000
717	FEDERAL HOME LOAN BANK SYSTEM	15,000	15,000
718	FEDERAL HOME LOAN BANK SYSTEM	-7,325,000	-6,375,000
719	FEDERAL HOME LOAN BANK SYSTEM	1,000,000	1,000,000
720	FEDERAL HOME LOAN BANK SYSTEM	-18,835,000	-18,535,000
721	FEDERAL HOME LOAN BANK SYSTEM	-2,750,000	-2,750,000
722	FEDERAL HOME LOAN BANK SYSTEM	-35,000	-35,000
723	FEDERAL HOME LOAN BANK SYSTEM	40,000	40,000
724	FEDERAL HOME LOAN BANK SYSTEM	810,000	810,000
725	FEDERAL HOME LOAN BANK SYSTEM	195,000	195,000
726	FEDERAL HOME LOAN BANK SYSTEM	2,350,000	2,350,000
727	FEDERAL HOME LOAN BANK SYSTEM	-5,000	-5,000
728	FEDERAL HOME LOAN BANK SYSTEM	-22,515,000	-22,515,000
729	FEDERAL HOME LOAN BANK SYSTEM	12,550,000	12,550,000
730	FEDERAL HOME LOAN BANK SYSTEM	1,110,000	1,110,000
731	FEDERAL HOME LOAN BANK SYSTEM	620,000	620,000
732	FEDERAL HOME LOAN BANK SYSTEM	85,000	85,000
733	FEDERAL HOME LOAN BANK SYSTEM	-12,030,000	-12,030,000
734	FEDERAL HOME LOAN BANK SYSTEM	-20,000	-20,000
735	FEDERAL HOME LOAN BANK SYSTEM	-3,090,000	-3,090,000
736	FEDERAL HOME LOAN BANK SYSTEM	-5,000	-5,000
737	FEDERAL HOME LOAN BANK SYSTEM	75,000	75,000
738	FEDERAL HOME LOAN BANK SYSTEM	380,000	730,000
739	FEDERAL HOME LOAN BANK SYSTEM	75,000	75,000
740	FEDERAL HOME LOAN BANK SYSTEM	10,000	10,000
741	FEDERAL HOME LOAN BANK SYSTEM	7,260,000	7,260,000
742	FEDERAL HOME LOAN BANK SYSTEM	-10,545,000	-2,145,000
743	FEDERAL HOME LOAN BANK SYSTEM	-500,000	-500,000
744	FEDERAL HOME LOAN BANK SYSTEM	-13,900,000	-13,900,000
745	FEDERAL HOME LOAN BANK SYSTEM	-225,000	-225,000
746	FEDERAL HOME LOAN BANK SYSTEM	8,315,000	8,315,000
747	FEDERAL HOME LOAN BANK SYSTEM	275,000	275,000
748	FEDERAL HOME LOAN BANK SYSTEM	225,000	425,000
749	FEDERAL HOME LOAN BANK SYSTEM	-3,465,000	-3,465,000
750	FEDERAL HOME LOAN BANK SYSTEM	37,230,000	37,230,000
751	FEDERAL HOME LOAN BANK SYSTEM	-90,000	-90,000
752	FEDERAL HOME LOAN BANK SYSTEM	12,500,000	12,500,000
753	FEDERAL HOME LOAN BANK SYSTEM	9,315,000	9,315,000
754	FEDERAL HOME LOAN BANK SYSTEM	-150,000	-150,000
755	FEDERAL HOME LOAN BANK SYSTEM	-4,340,000	-4,340,000
756	FEDERAL HOME LOAN BANK SYSTEM	-4,890,000	-4,890,000
757	FEDERAL HOME LOAN BANK SYSTEM	4,300,000	4,300,000
758	FEDERAL HOME LOAN BANK SYSTEM	-7,115,000	-7,115,000

	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long EPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
709	25,772	0	25,772	0	0	0	0
710	33,516,633	0	33,516,633	0	0	0	0
711	0	0	0	0	0	0	24,106,193
712	21,527,334	0	21,527,334	0	0	0	0
713	0	0	0	0	0	0	15,096,047
714	0	0	0	-131,962	131,962	0	0
715	0	0	0	-4,902,882	0	-4,902,882	0
716	0	0	0	-11,051,298	0	-11,051,298	0
717	15,435	0	15,435	0	0	0	0
718	0	0	0	-6,588,966	0	-6,588,966	0
719	1,055,667	0	1,055,667	0	0	0	0
720	0	0	0	-19,649,555	1,701,513	-17,948,043	0
721	0	0	0	-2,908,452	0	-2,908,452	0
722	0	0	0	-35,461	0	-35,461	0
723	41,952	0	41,952	0	0	0	0
724	851,054	0	851,054	0	0	0	0
725	205,119	0	205,119	0	0	0	0
726	2,465,074	0	2,465,074	0	0	0	0
727	0	0	0	-5,059	0	-5,059	0
728	0	0	0	-24,000,836	0	-24,000,836	0
729	13,187,077	0	13,187,077	0	0	0	0
730	1,165,845	0	1,165,845	0	0	0	0
731	670,298	0	670,298	0	0	0	0
732	90,602	0	90,602	0	0	0	0
733	0	0	0	-12,373,332	0	-12,373,332	0
734	0	0	0	-20,595	0	-20,595	0
735	0	0	0	-3,177,864	0	-3,177,864	0
736	0	0	0	-5,319	0	-5,319	0
737	78,297	0	78,297	0	0	0	0
738	402,016	-402,016	0	0	0	0	0
739	78,843	0	78,843	0	0	0	0
740	10,607	0	10,607	0	0	0	0
741	7,821,542	0	7,821,542	0	0	0	0
742	0	0	0	-2,300,904	0	-2,300,904	0
743	0	0	0	-549,468	549,468	0	0
744	0	0	0	-14,251,020	0	-14,251,020	0
745	0	0	0	-249,755	249,755	0	0
746	8,869,726	0	8,869,726	0	0	0	0
747	288,203	0	288,203	0	0	0	0
748	236,188	-236,188	0	0	0	0	0
749	0	0	0	-3,754,371	0	-3,754,371	0
750	38,805,301	0	38,805,301	0	0	0	0
751	0	0	0	-91,331	0	-91,331	0
752	13,505,106	0	13,505,106	0	0	0	0
753	9,917,887	-1,384,139	8,533,748	0	0	0	0
754	0	0	0	-162,840	0	-162,840	0
755	0	0	0	-4,587,325	0	-4,587,325	0
756	0	0	0	-5,281,109	410,234	-4,870,876	0
757	4,638,814	0	4,638,814	0	0	0	0
758	0	0	0	-7,305,063	20,534	-7,284,528	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
709	0	0	25,772	25,772	
710	0	0	33,516,633	33,516,633	
711	0	0	-24,106,193	-24,106,193	MTS Repo 105 Benefit - Longs
712	0	0	21,527,334	21,527,334	
713	0	0	-15,096,047	-15,096,047	MTS Repo 105 Benefit - Longs
714	0	0	0	0	
715	0	0	4,902,882	0	
716	0	0	11,051,298	0	
717	0	0	15,435	15,435	
718	0	0	6,588,966	0	
719	0	0	1,055,667	1,055,667	
720	0	0	17,948,043	0	
721	0	0	2,908,452	0	
722	0	0	35,461	0	
723	0	0	41,952	41,952	
724	0	0	851,054	851,054	
725	0	0	205,119	205,119	
726	0	0	2,465,074	2,465,074	
727	0	0	5,059	0	
728	0	0	24,000,836	0	
729	0	0	13,187,077	13,187,077	
730	0	0	1,165,845	1,165,845	
731	0	0	670,298	670,298	
732	0	0	90,602	90,602	
733	0	0	12,373,332	0	
734	0	0	20,595	0	
735	0	0	3,177,864	0	
736	0	0	5,319	0	
737	0	0	78,297	78,297	
738	0	0	0	0	
739	0	0	78,843	78,843	
740	0	0	10,607	10,607	
741	0	0	7,821,542	7,821,542	
742	0	0	2,300,904	0	
743	0	0	0	0	
744	0	0	14,251,020	0	
745	0	0	0	0	
746	0	0	8,869,726	8,869,726	
747	0	0	288,203	288,203	
748	0	0	0	0	
749	0	0	3,754,371	0	
750	0	0	38,805,301	38,805,301	
751	0	0	91,331	0	
752	0	0	13,505,106	13,505,106	
753	0	0	8,533,748	8,533,748	
754	0	0	162,840	0	
755	0	0	4,587,325	0	
756	0	0	4,870,876	0	
757	0	0	4,638,814	4,638,814	
758	0	0	7,284,528	0	

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
5								
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7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
759	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XKLY9
760	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XKQX6
761	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XKXD2
762	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XLJP9
763	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XMD40
764	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XMES6
765	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XMSQ5
766	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XNHZ5
767	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XNTD1
768	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XP2W3
769	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XPMY7
770	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XQ5C2
771	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A1GH7
772	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A2UJ5
773	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A33L8
774	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A35H5
775	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A3EM4
776	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A3M78
777	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4AA2
778	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4DY7
779	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4EW0
780	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4EW0
781	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4FM1
782	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4HF4
783	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4JT2
784	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4QD9
785	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4SA3
786	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4TZ7
787	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4UK8
788	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4UM4
789	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4UQ5
790	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4US1
791	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4UU6
792	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4UW2
793	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4VA9
794	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4VB7
795	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4VC5
796	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4VE1
797	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4VG6
798	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4VJ0
799	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4ZY3
800	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4ZZ0
801	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4ZZ0
802	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359M2D4
803	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359M2S1
804	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359M5H2
805	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359M5Z2
806	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359M7X5
807	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MA45
808	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MB77

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
759	US3133XKLY99	39,927	3133XKLY9	0	USD
760		42,872	3133XKQX6	0	USD
761	US3133XKXD25	40,312	3133XKXD2	0	USD
762		41,864	3133XLJP9	0	USD
763	US3133XMD408	40,095	3133XMD40	0	USD
764	US3133XMES60	40,473	3133XMES6	0	USD
765	US3133XMSQ58	40,137	3133XMSQ5	0	USD
766	US3133XNHZ59	40,529	3133XNHZ5	0	USD
767	US3133XNTD10	40,186	3133XNTD1	0	USD
768		41,332	3133XP2W3	0	USD
769		40,067	3133XPMY7	0	USD
770		40,298	3133XQ5C2	0	USD
771	US3134A1GH78	40,882	3134A1GH7	0	USD
772	US3134A2UJ51	39,736	3134A2UJ5	0	USD
773	US3134A33L82	40,252	3134A33L8	0	USD
774	US3134A35H52	40,436	3134A35H5	0	USD
775	US3134A3EM48	39,887	3134A3EM4	0	USD
776	US3134A3M787	40,071	3134A3M78	0	USD
777	US3134A4AA29	47,922	3134A4AA2	0	USD
778	US3134A4DY77	40,617	3134A4DY7	0	USD
779	US3134A4EW03	40,623	3134A4EW0	0	USD
780	US3134A4EW03	40,623	3134A4EW0	0	USD
781	US3134A4FM12	40,709	3134A4FM1	0	USD
782	US3134A4HF43	40,801	3134A4HF4	0	USD
783	US3134A4JT29	40,923	3134A4JT2	0	USD
784	US3134A4QD93	41,105	3134A4QD9	0	USD
785	US3134A4SA37	41,289	3134A4SA3	0	USD
786	US3134A4TZ78	41,470	3134A4TZ7	0	USD
787	US3134A4UK80	41,593	3134A4UK8	0	USD
788	US3134A4UM47	41,654	3134A4UM4	0	USD
789	US3134A4UQ50	39,918	3134A4UQ5	0	USD
790	US3134A4US17	40,009	3134A4US1	0	USD
791	US3134A4UU62	41,835	3134A4UU6	0	USD
792	US3134A4UW29	40,162	3134A4UW2	0	USD
793	US3134A4VA99	39,614	3134A4VA9	0	USD
794	US3134A4VB72	40,371	3134A4VB7	0	USD
795	US3134A4VC55	42,202	3134A4VC5	0	USD
796	US3134A4VE12	40,469	3134A4VE1	0	USD
797	US3134A4VG69	42,325	3134A4VG6	0	USD
798	US3134A4VJ09	40,561	3134A4VJ0	0	USD
799		42,548	3134A4ZY3	0	USD
800	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD
801	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD
802		42,719	31359M2D4	0	USD
803		40,162	31359M2S1	0	USD
804	US31359M5H21	40,955	31359M5H2	0	USD
805	US31359M5Z29	40,249	31359M5Z2	0	USD
806	US31359M7X52	42,866	31359M7X5	0	USD
807	US31359MA453	42,109	31359MA45	0	USD
808		40,315	31359MB77	0	USD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Product Name	Trade Date position	SD Position
759	FEDERAL HOME LOAN BANK SYSTEM	-605,000	-605,000
760	FEDERAL HOME LOAN BANK SYSTEM	-100,000	-100,000
761	FEDERAL HOME LOAN BANK SYSTEM	-17,310,000	-17,310,000
762	FEDERAL HOME LOAN BANK SYSTEM	-550,000	-550,000
763	FEDERAL HOME LOAN BANK SYSTEM	-18,175,000	-18,175,000
764	FEDERAL HOME LOAN BANK SYSTEM	74,320,000	74,320,000
765	FEDERAL HOME LOAN BANK SYSTEM	6,790,000	6,790,000
766	FEDERAL HOME LOAN BANK SYSTEM	-11,735,000	-6,735,000
767	FEDERAL HOME LOAN BANK SYSTEM	9,745,000	9,745,000
768	FEDERAL HOME LOAN BANK SYSTEM	-1,350,000	-1,350,000
769	FEDERAL HOME LOAN BANK SYSTEM	5,000,000	5,000,000
770	FEDERAL HOME LOAN BANK SYSTEM	-5,000,000	0
771	FEDERAL HOME LOAN MTG CORP	200,000	200,000
772	FREDDIE MAC	-1,000	-1,000
773	FEDERAL HOME LOAN MTG CORP	-34,632,000	-32,732,000
774	FEDERAL HOME LOAN MTG CORP	-4,906,000	-3,108,000
775	FEDERAL HOME LOAN MTG CORP	300,000	300,000
776	FEDERAL HOME LOAN MTG CORP	62,075,000	62,075,000
777	FEDERAL HOME LOAN MTG CORP	-2,035,000	-2,035,000
778	FEDERAL HOME LOAN MTG CORP	-50,931,000	-71,412,000
779	FEDERAL HOME LOAN MTG CORP	34,548,000	34,548,000
780	FEDERAL HOME LOAN MTG CORP	0	0
781	FREDDIE MAC	-41,208,000	-40,742,000
782	FEDERAL HOME LOAN MTG CORP	-60,162,000	-60,167,000
783	FREDDIE MAC	-35,258,000	-35,258,000
784	FEDERAL HOME LOAN MTG CORP	-3,076,000	-3,076,000
785	FREDDIE MAC	-26,180,000	-26,180,000
786	FREDDIE MAC	-119,000	-119,000
787	FREDDIE MAC	-144,000	-144,000
788	FREDDIE MAC	-36,000	-36,000
789	FREDDIE MAC	-2,441,000	-2,441,000
790	FREDDIE MAC	-3,342,000	-3,216,000
791	FREDDIE MAC	-996,000	-996,000
792	FREDDIE MAC	-21,362,000	-20,862,000
793	FREDDIE MAC	-1,000	-1,000
794	FREDDIE MAC	-83,217,000	-83,138,000
795	FREDDIE MAC	-30,000	-30,000
796	FREDDIE MAC	-96,864,000	-96,864,000
797	FREDDIE MAC	-60,000	-60,000
798	FREDDIE MAC	51,978,000	51,978,000
799	FREDDIE MAC	28,500,000	28,500,000
800	FREDDIE MAC	236,936,000	236,936,000
801	FREDDIE MAC	0	0
802	FEDERAL NATIONAL MORTGAGE ASSO	-100,000	-100,000
803	FEDERAL NATIONAL MORTGAGE ASSO	-99,565,000	-99,065,000
804	FEDERAL NATIONAL MORTGAGE ASSO	35,000	0
805	FEDERAL NATIONAL MORTGAGE ASSO	28,606,000	28,606,000
806	FEDERAL NATIONAL MORTGAGE ASSO	-5,295,000	-5,295,000
807	FEDERAL NATIONAL MORTGAGE ASSO	-1,000,000	-1,000,000
808	FANNIE MAE	2,000,000	2,000,000

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8	Gross Long Inventory TD @MV	Long BPM Quick Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quick Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
759	0	0	0	-631,681	0	-631,681	0
760	0	0	0	-106,941	0	-106,941	0
761	0	0	0	-18,489,582	0	-18,489,582	0
762	0	0	0	-607,569	607,569	0	0
763	0	0	0	-19,200,286	0	-19,200,286	0
764	78,965,568	-18,912,636	60,052,932	0	0	0	0
765	7,113,777	0	7,113,777	0	0	0	0
766	0	0	0	-6,983,916	0	-6,983,916	0
767	10,069,937	-372,004	9,697,933	0	0	0	0
768	0	0	0	-1,353,698	0	-1,353,698	0
769	5,022,605	0	5,022,605	0	0	0	0
770	0	0	0	0	0	0	0
771	226,574	0	226,574	0	0	0	0
772	0	0	0	-1,036	0	-1,036	0
773	0	0	0	-36,801,736	0	-36,801,736	0
774	0	0	0	-3,536,572	505,225	-3,031,347	0
775	318,431	-318,431	0	0	0	0	0
776	68,087,732	-68,087,732	0	0	0	0	0
777	0	0	0	-2,592,145	57,260	-2,534,885	0
778	0	0	0	-79,198,444	1,429,846	-77,768,599	0
779	38,287,136	0	38,287,136	0	0	0	0
780	0	0	0	0	0	0	25,904,876
781	0	0	0	-45,257,324	0	-45,257,324	0
782	0	0	0	-66,860,559	241,198	-66,619,361	0
783	0	0	0	-38,957,900	781,308	-38,176,593	0
784	0	0	0	-3,334,850	0	-3,334,850	0
785	0	0	0	-27,681,256	9,200,174	-18,481,082	0
786	0	0	0	-125,548	1	-125,546	0
787	0	0	0	-155,774	0	-155,774	0
788	0	0	0	-37,891	914	-36,977	0
789	0	0	0	-2,500,494	57,365	-2,443,129	0
790	0	0	0	-3,323,060	2,159,576	-1,163,484	0
791	0	0	0	-1,073,862	0	-1,073,862	0
792	0	0	0	-21,669,245	56,789	-21,612,456	0
793	0	0	0	-1,012	0	-1,012	0
794	0	0	0	-86,802,195	2,586	-86,799,609	0
795	0	0	0	-31,044	0	-31,044	0
796	0	0	0	-102,258,184	0	-102,258,184	0
797	0	0	0	-63,861	0	-63,861	0
798	55,279,110	-6,534,204	48,744,906	0	0	0	0
799	31,613,042	0	31,613,042	0	0	0	0
800	244,148,516	0	244,148,516	0	0	0	0
801	0	0	0	0	0	0	192,692,467
802	0	0	0	-106,616	0	-106,616	0
803	0	0	0	-104,055,077	0	-104,055,077	0
804	37,562	-37,562	0	0	0	0	0
805	30,597,871	0	30,597,871	0	0	0	0
806	0	0	0	-5,708,186	350,611	-5,357,575	0
807	0	0	0	-1,088,376	0	-1,088,376	0
808	2,113,080	0	2,113,080	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
759	0	0	631,681	0	
760	0	0	106,941	0	
761	0	0	18,489,582	0	
762	0	0	0	0	
763	0	0	19,200,286	0	
764	0	0	60,052,932	60,052,932	
765	0	0	7,113,777	7,113,777	
766	0	0	6,983,916	0	
767	0	0	9,697,933	9,697,933	
768	0	0	1,353,698	0	
769	0	0	5,022,605	5,022,605	
770	0	0	0	0	
771	0	0	226,574	226,574	
772	0	0	1,036	0	
773	35,720	0	36,837,456	35,720	
774	0	0	3,031,347	0	
775	0	0	0	0	
776	0	0	0	0	
777	0	0	2,534,885	0	
778	1,097	0	77,769,696	1,097	
779	0	0	38,287,136	38,287,136	
780	0	0	-25,904,876	-25,904,876	MTS Repo 105 Benefit - Longs
781	0	0	45,257,324	0	
782	0	0	66,619,361	0	
783	0	0	38,176,593	0	
784	0	0	3,334,850	0	
785	0	0	18,481,082	0	
786	0	0	125,546	0	
787	0	0	155,774	0	
788	0	0	36,977	0	
789	0	0	2,443,129	0	
790	0	0	1,163,484	0	
791	0	0	1,073,862	0	
792	0	0	21,612,456	0	
793	0	0	1,012	0	
794	0	0	86,799,609	0	
795	0	0	31,044	0	
796	0	0	102,258,184	0	
797	0	0	63,861	0	
798	0	0	48,744,906	48,744,906	
799	0	0	31,613,042	31,613,042	
800	0	0	244,148,516	244,148,516	
801	0	0	-192,692,467	-192,692,467	MTS Repo 105 Benefit - Longs
802	0	0	106,616	0	
803	0	0	104,055,077	0	
804	0	0	0	0	
805	0	0	30,597,871	30,597,871	
806	0	0	5,357,575	0	
807	0	0	1,088,376	0	
808	0	0	2,113,080	2,113,080	

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
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6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Level Account	Account	Real World Cusip
809	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MC92
810	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MD67
811	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MEU3
812	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MEV1
813	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MEY5
814	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MF40
815	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MFG3
816	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MFJ7
817	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MFP3
818	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MFS7
819	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MGJ6
820	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MGK3
821	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MGT4
822	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MGT4
823	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MHK2
824	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MJH7
825	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MLS0
826	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MM26
827	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MM26
828	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MMQ3
829	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MMQ3
830	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MNU3
831	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MPF4
832	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MRG0
833	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MTG8
834	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MTP8
835	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MTP8
836	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MU68
837	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MUQ4
838	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MUT8
839	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MVE0
840	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MW41
841	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MWJ8
842	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MXH1
843	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MXJ7
844	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MXS7
845	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MXV0
846	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MYN7
847	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MYV9
848	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MZ30
849	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MZL0
850	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31364GBZ1
851	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3136F3UH7
852	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3136F5HF1
853	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3136F6DJ5
854	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3136F6TK5
855	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3136F7BE6
856	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3136F7DG9
857	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3136F7TE7
858	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAB5

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
809	US31359MC921	40,313	31359MC92	0	USD
810	US31359MD671	39,972	31359MD67	0	USD
811	US31359MEU36	47,253	31359MEU3	0	USD
812	US31359MEV19	39,979	31359MEV1	0	USD
813	US31359MEY57	40,071	31359MEY5	0	USD
814	US31359MF403	40,589	31359MF40	0	USD
815	US31359MFG33	40,193	31359MFG3	0	USD
816	US31359MFJ71	47,498	31359MFJ7	0	USD
817	US31359MFP32	47,618	31359MFP3	0	USD
818	US31359MFS70	40,344	31359MFS7	0	USD
819	US31359MGJ62	40,497	31359MGJ6	0	USD
820	US31359MGK36	47,802	31359MGK3	0	USD
821	US31359MGT45	40,575	31359MGT4	0	USD
822	US31359MGT45	40,575	31359MGT4	0	USD
823	US31359MHK27	40,617	31359MHK2	0	USD
824	US31359MJH79	40,678	31359MJH7	0	USD
825	US31359MLS07	40,862	31359MLS0	0	USD
826	US31359MM268	40,648	31359MM26	0	USD
827	US31359MM268	40,648	31359MM26	0	USD
828	US31359MMQ32	40,983	31359MMQ3	0	USD
829	US31359MMQ32	40,983	31359MMQ3	0	USD
830	US31359MNU35	41,122	31359MNU3	0	USD
831	US31359MPF40	41,167	31359MPF4	0	USD
832	US31359MRG05	41,348	31359MRG0	0	USD
833	US31359MTG86	41,562	31359MTG8	0	USD
834	US31359MTP85	41,641	31359MTP8	0	USD
835	US31359MTP85	41,641	31359MTP8	0	USD
836	US31359MU683	40,040	31359MU68	0	USD
837	US31359MUQ40	39,888	31359MUQ4	0	USD
838	US31359MUT88	41,744	31359MUT8	0	USD
839	US31359MVE01	39,948	31359MVE0	0	USD
840	US31359MW416	42,628	31359MW41	0	USD
841	US31359MWJ88	41,927	31359MWJ8	0	USD
842	US31359MXH14	40,224	31359MXH1	0	USD
843		40,203	31359MXJ7	0	USD
844	US31359MXS78	40,226	31359MXS7	0	USD
845		40,245	31359MXV0	0	USD
846	US31359MYN72	40,405	31359MYN7	0	USD
847		40,401	31359MYV9	0	USD
848	US31359MZ302	40,831	31359MZ30	0	USD
849	US31359MZL08	40,527	31359MZL0	0	USD
850	US31364GBZ19	41,556	31364GBZ1	0	USD
851	US3136F3UH72	40,326	3136F3UH7	0	USD
852	US3136F5HF12	40,085	3136F5HF1	0	USD
853	US3136F6DJ52	40,066	3136F6DJ5	0	USD
854		40,197	3136F6TK5	0	USD
855		40,350	3136F7BE6	0	USD
856	US3136F7DG96	40,365	3136F7DG9	0	USD
857		40,225	3136F7TE7	0	USD
858	US3137EAAB58	40,651	3137EAAB5	0	USD

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8	Product Name	Trade Date position	SD Position
809	FEDERAL NATIONAL MORTGAGE ASSO	-21,395,000	-21,395,000
810	FANNIE MAE	3,230,000	3,230,000
811	FEDERAL NATIONAL MTG ASSN	48,000	48,000
812	FEDERAL NATIONAL MTG ASSN	-6,229,000	-6,229,000
813	FEDERAL NATIONAL MORTGAGE ASSO	-75,380,000	-75,709,000
814	FEDERAL NATIONAL MORTGAGE ASSO	5,055,000	5,055,000
815	FEDERAL NATIONAL MORTGAGE ASSO	-80,000	-62,000
816	FEDERAL NATIONAL MTGE ASSN	-314,000	-314,000
817	FEDERAL NATIONAL MTG ASSN	-44,000	-44,000
818	FEDERAL NATIONAL MTG ASSN	4,799,000	4,793,000
819	FEDERAL NATIONAL MORTGAGE ASSO	-1,026,000	-1,026,000
820	FEDERAL NATIONAL MTG ASSN	1,000	1,000
821	FEDERAL NATIONAL MTG ASSN	81,820,000	81,820,000
822	FEDERAL NATIONAL MTG ASSN	0	0
823	FEDERAL NATIONAL MTG ASSN	-26,514,000	-6,014,000
824	FEDERAL NATIONAL MTG ASSN	-15,287,000	-13,336,000
825	FEDERAL NATIONAL MTG ASSN	-3,558,000	-3,564,000
826	FEDERAL NATIONAL MORTGAGE ASSO	10,806,000	35,806,000
827	FEDERAL NATIONAL MORTGAGE ASSO	0	0
828	FEDERAL NATIONAL MORTGAGE ASSO	105,350,000	105,350,000
829	FEDERAL NATIONAL MORTGAGE ASSO	0	0
830	FEDERAL NATIONAL MORTGAGE ASSO	245,000	245,000
831	FEDERAL NATIONAL MTG ASSN	5,400,000	5,400,000
832	FEDERAL NATIONAL MORTGAGE ASSO	-3,917,000	-3,917,000
833	FEDERAL NATIONAL MORTGAGE ASSO	-2,717,000	-2,717,000
834	FEDERAL NATIONAL MORTGAGE ASSO	56,420,000	56,420,000
835	FEDERAL NATIONAL MORTGAGE ASSO	0	0
836	FEDERAL NATIONAL MORTGAGE ASSO	-619,000	-619,000
837	FANNIE MAE	-1,043,000	-1,043,000
838	FEDERAL NATIONAL MORTGAGE ASSO	78,000	78,000
839	FEDERAL NATIONAL MORTGAGE ASSO	-185,000	-185,000
840	FEDERAL NATIONAL MORTGAGE ASSO	2,003,000	2,003,000
841	FEDERAL NATIONAL MORTGAGE ASSO	-95,000	-95,000
842	FEDERAL NATIONAL MORTGAGE ASSO	-20,606,000	-20,606,000
843	FANNIE MAE	2,250,000	2,250,000
844	FEDERAL NATIONAL MORTGAGE ASSO	3,305,000	3,305,000
845	FANNIE MAE	500,000	500,000
846	FEDERAL NATIONAL MORTGAGE ASSO	-18,741,000	-17,748,000
847	FANNIE MAE	11,100,000	11,100,000
848	FEDERAL NATIONAL MORTGAGE ASSO	811,000	411,000
849	FEDERAL NATIONAL MORTGAGE ASSO	-9,143,000	-9,482,000
850	FEDERAL NATIONAL MTG ASSN-MTN	-1,000	-1,000
851	FEDERAL NATIONAL MORTGAGE ASSO	400,000	400,000
852	FANNIE MAE	400,000	400,000
853	FEDERAL NATIONAL MORTGAGE ASSO	10,700,000	10,700,000
854	FANNIE MAE	1,700,000	1,700,000
855	FANNIE MAE	1,800,000	1,800,000
856	FANNIE MAE	200,000	200,000
857	FEDERAL NATIONAL MORTGAGE ASSO	500,000	500,000
858	FREDDIE MAC	46,043,000	46,043,000

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8	Gross Long Inventory TD @MV	Long EPM Costs Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Costs Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
809	0	0	0	-22,452,077	0	-22,452,077	0
810	3,331,722	0	3,331,722	0	0	0	0
811	56,968	0	56,968	0	0	0	0
812	0	0	0	-6,632,970	681,733	-5,951,237	0
813	0	0	0	-83,042,354	216,217	-82,826,137	0
814	5,326,217	0	5,326,217	0	0	0	0
815	0	0	0	-68,130	0	-68,130	0
816	0	0	0	-406,495	109,885	-296,610	0
817	0	0	0	-58,339	0	-58,339	0
818	5,368,574	-144,060	5,224,515	0	0	0	0
819	0	0	0	-1,153,891	1,153,891	0	0
820	1,243	-1,243	0	0	0	0	0
821	89,618,064	0	89,618,064	0	0	0	0
822	0	0	0	0	0	0	51,205,649
823	0	0	0	-6,644,502	656,184	-5,988,318	0
824	0	0	0	-14,861,893	219,364	-14,642,529	0
825	0	0	0	-3,921,875	0	-3,921,875	0
826	11,767,565	-988,798	10,778,767	0	0	0	0
827	0	0	0	0	0	0	10,078,147
828	120,303,848	-72,279,374	48,024,474	0	0	0	0
829	0	0	0	0	0	0	44,902,883
830	263,394	0	263,394	0	0	0	0
831	5,768,501	-5,768,501	0	0	0	0	0
832	0	0	0	-4,173,694	5,822	-4,167,872	0
833	0	0	0	-2,916,216	191	-2,916,024	0
834	60,534,409	0	60,534,409	0	0	0	0
835	0	0	0	0	0	0	50,159,244
836	0	0	0	-648,591	115,125	-533,466	0
837	0	0	0	-1,066,447	961,131	-105,315	0
838	81,215	-81,215	0	0	0	0	0
839	0	0	0	-191,223	191,223	0	0
840	2,220,458	0	2,220,458	0	0	0	0
841	0	0	0	-101,301	0	-101,301	0
842	0	0	0	-21,250,898	1,848,083	-19,402,814	0
843	2,333,209	0	2,333,209	0	0	0	0
844	3,419,923	0	3,419,923	0	0	0	0
845	528,981	0	528,981	0	0	0	0
846	0	0	0	-18,518,859	0	-18,518,859	0
847	11,668,001	0	11,668,001	0	0	0	0
848	882,630	-882,630	0	0	0	0	0
849	0	0	0	-10,121,698	10,121,698	0	0
850	0	0	0	-1,104	1,104	0	0
851	412,703	0	412,703	0	0	0	0
852	425,477	0	425,477	0	0	0	0
853	11,175,652	0	11,175,652	0	0	0	0
854	1,760,321	0	1,760,321	0	0	0	0
855	1,885,930	0	1,885,930	0	0	0	0
856	212,920	0	212,920	0	0	0	0
857	525,913	0	525,913	0	0	0	0
858	50,128,547	-10,767,572	39,360,975	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
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8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
809	0	0	22,452,077	0	
810	0	0	3,331,722	3,331,722	
811	0	0	56,968	56,968	
812	0	0	5,951,237	0	
813	125,496	0	82,951,634	125,496	
814	0	0	5,326,217	5,326,217	
815	0	0	68,130	0	
816	0	0	296,610	0	
817	0	0	58,339	0	
818	0	0	5,224,515	5,224,515	
819	0	0	0	0	
820	0	0	0	0	
821	0	0	89,618,064	89,618,064	
822	0	0	-51,205,649	-51,205,649	MTS Repo 105 Benefit - Longs
823	0	0	5,988,318	0	
824	83,542	0	14,726,071	83,542	
825	0	0	3,921,875	0	
826	0	0	10,778,767	10,778,767	
827	0	0	-10,078,147	-10,078,147	MTS Repo 105 Benefit - Longs
828	0	0	48,024,474	48,024,474	
829	0	0	-44,902,883	-44,902,883	MTS Repo 105 Benefit - Longs
830	0	0	263,394	263,394	
831	0	0	0	0	
832	0	0	4,167,872	0	
833	0	0	2,916,024	0	
834	0	0	60,534,409	60,534,409	
835	0	0	-50,159,244	-50,159,244	MTS Repo 105 Benefit - Longs
836	0	0	533,466	0	
837	0	0	105,315	0	
838	0	0	0	0	
839	0	0	0	0	
840	0	0	2,220,458	2,220,458	
841	0	0	101,301	0	
842	0	0	19,402,814	0	
843	0	0	2,333,209	2,333,209	
844	0	0	3,419,923	3,419,923	
845	0	0	528,981	528,981	
846	0	0	18,518,859	0	
847	0	0	11,668,001	11,668,001	
848	0	0	0	0	
849	0	0	0	0	
850	0	0	0	0	
851	0	0	412,703	412,703	
852	0	0	425,477	425,477	
853	0	0	11,175,652	11,175,652	
854	0	0	1,760,321	1,760,321	
855	0	0	1,885,930	1,885,930	
856	0	0	212,920	212,920	
857	0	0	525,913	525,913	
858	1,180,921	0	40,541,896	40,541,896	

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2	**Agencies**							
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4	**Q1 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
859	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAB5
860	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAE9
861	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAF6
862	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAG4
863	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAK5
864	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAL3
865	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAP4
866	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAR0
867	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAT6
868	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAV1
869	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAX7
870	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAZ2
871	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABA6
872	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABB4
873	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABE8
874	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABF5
875	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABG3
876	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398ABX9
877	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398ADM1
878	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AFA5
879	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AGU0
880	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AHZ8
881	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AJX1
882	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AKX9
883	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AKY7
884	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AMV1
885	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AMW9
886	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	742651CV2
887	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	880591CW0
888	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	880591DN9
889	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	880591DN9
890	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	880591DT6
891	CORPORATE	AAA	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H	05522NAA5
892	CORPORATE	AAA	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H	40411EAA6
893	CORPORATE	AAA	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H	40411EAB4
894	CORPORATE	NO RATING	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	93168166	
895	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	0740058F9	6386A0AB1
896	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	05522NAA5
897	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	05946KAA9
898	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	249575AN1
899	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	40411EAA6
900	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	40411EAB4
901	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	40411EAA6
902	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AL7
903	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AM5
904	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AQ6
905	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AR4
906	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AU7
907	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AY9
908	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803BB8

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
859	US3137EAAB58	40,651	3137EAAB5	0	USD
860	US3137EAAE97	39,954	3137EAAE9	0	USD
861	US3137EAAF62	40,742	3137EAAF6	0	USD
862	US3137EAAG46	42,569	3137EAAG4	0	USD
863	US3137EAAK57	40,120	3137EAAK5	0	USD
864	US3137EAAL31	39,829	3137EAAL3	0	USD
865	US3137EAAP45	40,218	3137EAAP4	0	USD
866	US3137EAAR01	40,973	3137EAAR0	0	USD
867	US3137EAAT66	39,975	3137EAAT6	0	USD
868	US3137EAAV13	41,141	3137EAAV1	0	USD
869	US3137EAAX78	40,413	3137EAAX7	0	USD
870	US3137EAAZ27	41,207	3137EAAZ2	0	USD
871	US3137EABA66	43,056	3137EABA6	0	USD
872	US3137EABB40	40,147	3137EABB4	0	USD
873	US3137EABE88	41,264	3137EABE8	0	USD
874	US3137EABF53	40,599	3137EABF5	0	USD
875		40,298	3137EABG3	0	USD
876	US31398ABX90	41,047	31398ABX9	0	USD
877	US31398ADM18	42,898	31398ADM1	0	USD
878	US31398AFA51	40,007	31398AFA5	0	USD
879	US31398AGU07	40,434	31398AGU0	0	USD
880	US31398AHZ84	41,232	31398AHZ8	0	USD
881		40,157	31398AJX1	0	USD
882	US31398AKX99	40,219	31398AKX9	0	USD
883	US31398AKY72	41,317	31398AKY7	0	USD
884		40,277	31398AMV1	0	USD
885		41,373	31398AMW9	0	USD
886	US742651CV26	40,663	742651CV2	0	USD
887		41,348	880591CW0	0	USD
888	US880591DN91	40,561	880591DN9	0	USD
889	US880591DN91	40,561	880591DN9	0	USD
890	US880591DT61	41,052	880591DT6	0	USD
891	US05522NAA54	41,074	05522NAA5	0	USD
892		40,868	40411EAA6	0	USD
893		42,787	40411EAB4	0	USD
894		42,027	51256710	0	USD
895	US6386A0AB17	41,108	1GB965550	0	USD
896	US05522NAA54	41,074	05522NAA5	0	USD
897		42,936	05946KAA9	0	USD
898		50,115	249575AN1	0	USD
899		40,868	40411EAA6	0	USD
900		42,787	40411EAB4	0	USD
901		40,868	40411EAA6	0	USD
902	US912803AL75	42,870	912803AL7	0	USD
903	US912803AM58	42,962	912803AM5	0	USD
904	US912803AQ62	43,511	912803AQ6	0	USD
905	US912803AR46	43,692	912803AR4	0	USD
906	US912803AU74	44,058	912803AU7	0	USD
907	US912803AY96	44,515	912803AY9	0	USD
908	US912803BB84	44,972	912803BB8	0	USD

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8	Product Name	Trade Date position	SD Position
859	FREDDIE MAC	0	0
860	FREDDIE MAC	-750,000	-750,000
861	FREDDIE MAC	-32,062,000	-32,062,000
862	FREDDIE MAC	-500,000	-500,000
863	FREDDIE MAC	-49,922,000	-49,922,000
864	FREDDIE MAC	-1,118,000	-1,118,000
865	FREDDIE MAC	-98,373,000	-97,373,000
866	FREDDIE MAC	-315,000	-315,000
867	FREDDIE MAC	-1,000,000	-1,000,000
868	FREDDIE MAC	100,000	100,000
869	FREDDIE MAC	-4,997,000	-4,997,000
870	FREDDIE MAC	-660,000	-660,000
871	FREDDIE MAC	-95,000,000	-95,000,000
872	FREDDIE MAC	-51,270,000	-51,270,000
873	FREDDIE MAC	-51,540,000	-51,540,000
874	FREDDIE MAC	-9,530,000	1,526,000
875	FREDDIE MAC	-375,000	-50,875,000
876	FEDERAL NATIONAL MORTGAGE ASSO	18,544,000	18,544,000
877	FEDERAL NATIONAL MORTGAGE ASSO	-14,000	-14,000
878	FEDERAL NATIONAL MORTGAGE ASSO	-110,000,000	-110,000,000
879	FEDERAL NATIONAL MORTGAGE ASSO	-15,845,000	-29,239,000
880	FEDERAL NATIONAL MORTGAGE ASSO	100,000	100,000
881	FEDERAL NATIONAL MORTGAGE ASSO	-4,325,000	-4,325,000
882	FEDERAL NATIONAL MORTGAGE ASSO	-35,587,000	-34,587,000
883	FEDERAL NATIONAL MORTGAGE ASSO	-69,950,000	-69,950,000
884	FEDERAL NATIONAL MORTGAGE ASSO	-330,000	-180,000
885	FEDERAL NATIONAL MORTGAGE ASSO	-2,315,000	-2,315,000
886	PRIVATE EXPORT FUNDING CORP	10,000,000	10,000,000
887	TENNESSEE VALLEY AUTHORITY	25,000	25,000
888	TENNESSEE VALLEY AUTHORITY-MTN	45,241,000	45,241,000
889	TENNESSEE VALLEY AUTHORITY-MTN	0	0
890	TENNESSEE VALLEY AUTHORITY	16,000	16,000
891	BA COVERED BOND ISSUER	30,000,000	30,000,000
892	BANK OF SCOTLAND PLC	29,215,000	29,215,000
893	BANK OF SCOTLAND PLC	80,000,000	80,000,000
894	INTERNATIONAL BANK RECON & DEV STRIP CPN R/MD0000 01/23/2015	239,995	239,995
895	NATIONWIDE BUILDING SOCIETY 5.500% 20120718 SERIES# 144A	18,785,000	18,785,000
896	BA COVERED BOND ISSUER	50,200,000	50,200,000
897	BANCO BILBAO VIZCAYA ARGENTARI	259,300,000	259,300,000
898	DEPFA ACS BANK	28,300,000	28,300,000
899	BANK OF SCOTLAND PLC	3,290,000	3,290,000
900	BANK OF SCOTLAND PLC	22,820,000	22,820,000
901	BANK OF SCOTLAND PLC	100,000	100,000
902	W/PRIN STRIP 05-15-17	-21,799,800	-21,799,800
903	W/PRIN STRIP 08-15-17	-14,500,000	-14,500,000
904	W/PRINC STRIPS 8.875 02-15-19	-3,200,000	-3,200,000
905	W/PRINC STRIPS 8.125 8/15/19	599,707	599,707
906	W/PRINC STRIP OF 8.75 08-15-20	6,700,000	6,700,000
907	W/PRIN STRIP 11-15-21	600,000	600,000
908	W/PRIN STRIP 02-15-23	-2,500,000	-2,500,000

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8	Gross Long Inventory TD @MV	Long BPM Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
859	0	0	0	0	0	0	36,802,512
860	0	0	0	-787,360	787,360	0	0
861	0	0	0	-34,692,401	1,079,343	-33,613,058	0
862	0	0	0	-553,778	553,778	0	0
863	0	0	0	-52,732,374	0	-52,732,374	0
864	0	0	0	-1,150,227	0	-1,150,227	0
865	0	0	0	-102,325,906	0	-102,325,906	0
866	0	0	0	-341,809	0	-341,809	0
867	0	0	0	-1,044,862	0	-1,044,862	0
868	109,489	-109,489	0	0	0	0	0
869	0	0	0	-5,314,085	2,525,706	-2,788,379	0
870	0	0	0	-712,771	0	-712,771	0
871	0	0	0	-103,170,336	14,739,111	-88,431,225	0
872	0	0	0	-53,560,932	0	-53,560,932	0
873	0	0	0	-53,785,374	0	-53,785,374	0
874	0	0	0	0	0	0	0
875	0	0	0	-51,432,471	0	-51,432,471	0
876	20,049,239	-5,313,957	14,735,283	0	0	0	0
877	0	0	0	-15,414	15,414	0	0
878	0	0	0	-115,092,649	0	-115,092,649	0
879	0	0	0	-31,169,865	0	-31,169,865	0
880	107,614	-107,614	0	0	0	0	0
881	0	0	0	-4,481,676	0	-4,481,676	0
882	0	0	0	-35,243,780	81,519	-35,162,261	0
883	0	0	0	-70,911,698	0	-70,911,698	0
884	0	0	0	-180,708	0	-180,708	0
885	0	0	0	-2,306,247	0	-2,306,247	0
886	11,136,369	0	11,136,369	0	0	0	0
887	28,687	0	28,687	0	0	0	0
888	49,147,943	0	49,147,943	0	0	0	0
889	0	0	0	0	0	0	25,393,618
890	18,512	0	18,512	0	0	0	0
891	32,646,818	0	32,646,818	0	0	0	0
892	31,158,667	0	31,158,667	0	0	0	0
893	84,788,705	0	84,788,705	0	0	0	0
894	157,773	0	157,773	0	0	0	0
895	20,368,527	0	20,368,527	0	0	0	0
896	54,629,009	0	54,629,009	0	0	0	0
897	289,907,985	0	289,907,985	0	0	0	0
898	29,127,821	0	29,127,821	0	0	0	0
899	3,508,883	0	3,508,883	0	0	0	0
900	24,185,978	0	24,185,978	0	0	0	0
901	106,653	0	106,653	0	0	0	0
902	0	0	0	-15,345,882	2,741,729	-12,604,153	0
903	0	0	0	-10,084,968	0	-10,084,968	0
904	0	0	0	-2,047,846	0	-2,047,846	0
905	373,580	0	373,580	0	0	0	0
906	3,935,359	0	3,935,359	0	0	0	0
907	327,248	-805	326,443	0	0	0	0
908	0	0	0	-1,276,145	716,683	-559,462	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
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7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
859	0	0	-36,802,512	-36,802,512	MTS Repo 105 Benefit - Longs
860	0	0	0	0	
861	0	0	33,613,058	0	
862	0	0	0	0	
863	0	0	52,732,374	0	
864	0	0	1,150,227	0	
865	0	0	102,325,906	0	
866	0	0	341,809	0	
867	0	0	1,044,862	0	
868	0	0	0	0	
869	0	0	2,788,379	0	
870	0	0	712,771	0	
871	0	0	88,431,225	0	
872	0	0	53,560,932	0	
873	0	0	53,785,374	0	
874	0	0	0	0	
875	0	0	51,432,471	0	
876	0	0	14,735,283	14,735,283	
877	0	0	0	0	
878	0	0	115,092,649	0	
879	0	0	31,169,865	0	
880	0	0	0	0	
881	0	0	4,481,676	0	
882	0	0	35,162,261	0	
883	0	0	70,911,698	0	
884	0	0	180,708	0	
885	0	0	2,306,247	0	
886	0	0	11,136,369	11,136,369	
887	0	0	28,687	28,687	
888	0	0	49,147,943	49,147,943	
889	0	0	-25,393,618	-25,393,618	MTS Repo 105 Benefit - Longs
890	0	0	18,512	18,512	
891	0	0	32,646,818	32,646,818	
892	0	0	31,158,667	31,158,667	
893	0	0	84,788,705	84,788,705	
894	0	0	157,773	157,773	
895	0	0	20,368,527	20,368,527	
896	0	0	54,629,009	54,629,009	
897	0	0	289,907,985	289,907,985	
898	0	0	29,127,821	29,127,821	
899	0	0	3,508,883	3,508,883	
900	0	0	24,185,978	24,185,978	
901	0	0	106,653	106,653	
902	0	0	12,604,153	0	
903	0	0	10,084,968	0	
904	0	0	2,047,846	0	
905	0	0	373,580	373,580	
906	0	0	3,935,359	3,935,359	
907	0	0	326,443	326,443	
908	0	0	559,462	0	

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2	**Agencies**							
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4	**Q1 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
909	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803CH4
910	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912820EA1
911	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833CU2
912	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833CY4
913	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833CZ1
914	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833DA5
915	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833DB3
916	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833DH0
917	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833GF1
918	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833JT8
919	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833JV3
920	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833JX9
921	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833JY7
922	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833JZ4
923	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KB5
924	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KF6
925	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KG4
926	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KH2
927	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KJ8
928	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KK5
929	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KL3
930	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KM1
931	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KR0
932	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KS8
933	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KV1
934	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833LL2
935	STRIPS	PRIN	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912803AR4
936	STRIPS	TINT	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912833DH0
937	STRIPS	TINT	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912833GF1
938	STRIPS	TINT	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912833JV3
939	STRIPS	TINT	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912833KB5
940	STRIPS	TINT	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912833KG4
941	STRIPS	TINT	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912833KH2
942	STRIPS	TINT	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912833KK5
943	STRIPS	TINT	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912833KL3
944	STRIPS	TINT	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912833KM1
945	STRIPS	TINT	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912833KV1
946	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H	912828GS3
947	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H	912828GU8
948	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H	912828HE3
949	TREASURIES	BONDS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912810FT0
950	TREASURIES	BONDS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912810PW2
951	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828BM1
952	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828BQ2
953	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828BR0
954	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828BZ2
955	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828FY1
956	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828GS3
957	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HE3
958	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HK9

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
909	US912803CH46	47,618	912803CH4	0	USD
910	US912820EA16	40,040	912820EA1	0	USD
911		39,675	912833CU2	0	USD
912	US912833CY49	40,405	912833CY4	0	USD
913	US912833CZ14	40,589	912833CZ1	0	USD
914		40,770	912833DA5	0	USD
915	US912833DB37	40,954	912833DB3	0	USD
916	US912833DH07	42,050	912833DH0	0	USD
917	US912833GF14	40,132	912833GF1	0	USD
918	US912833JT80	42,231	912833JT8	0	USD
919	US912833JV37	40,497	912833JV3	0	USD
920	US912833JX92	40,862	912833JX9	0	USD
921	US912833JY75	41,044	912833JY7	0	USD
922	US912833JZ41	41,228	912833JZ4	0	USD
923	US912833KB53	41,593	912833KB5	0	USD
924	US912833KF67	42,323	912833KF6	0	USD
925	US912833KG41	42,415	912833KG4	0	USD
926	US912833KH24	42,505	912833KH2	0	USD
927	US912833KJ89	42,597	912833KJ8	0	USD
928	US912833KK52	42,689	912833KK5	0	USD
929	US912833KL36	42,781	912833KL3	0	USD
930	US912833KM19	42,870	912833KM1	0	USD
931	US912833KR06	43,235	912833KR0	0	USD
932	US912833KS88	43,327	912833KS8	0	USD
933		43,600	912833KV1	0	USD
934	US912833LL27	44,972	912833LL2	0	USD
935	US912803AR46	43,692	912803AR4	0	USD
936	US912833DH07	42,050	912833DH0	0	USD
937	US912833GF14	40,132	912833GF1	0	USD
938	US912833JV37	40,497	912833JV3	0	USD
939	US912833KB53	41,593	912833KB5	0	USD
940	US912833KG41	42,415	912833KG4	0	USD
941	US912833KH24	42,505	912833KH2	0	USD
942	US912833KK52	42,689	912833KK5	0	USD
943	US912833KL36	42,781	912833KL3	0	USD
944	US912833KM19	42,870	912833KM1	0	USD
945		43,600	912833KV1	0	USD
946	US912828GS32	42,870	912828GS3	0	USD
947		41,060	912828GU8	0	USD
948		41,182	912828HE3	0	USD
949	US912810FT08	49,720	912810FT0	0	USD
950	US912810PW27	50,451	912810PW2	0	USD
951	US912828BM17	39,736	912828BM1	0	USD
952		39,767	912828BQ2	0	USD
953	US912828BR04	41,593	912828BR0	0	USD
954	US912828BZ20	39,859	912828BZ2	0	USD
955		42,689	912828FY1	0	USD
956	US912828GS32	42,870	912828GS3	0	USD
957		41,182	912828HE3	0	USD
958	US912828HK96	41,243	912828HK9	0	USD

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8	Product Name	Trade Date position	SD Position
909	W/PRINC STRIPS 5/15/30	-110,393,000	-110,393,000
910	W/PRINC STRIPS 08/15/09	-3,800,000	-3,800,000
911	TINT 08-15-08	-4,041,000	-4,041,000
912	TINT 08-15-10	-200,000	-200,000
913	TINT 02-15-11	-1,100,000	-1,100,000
914	TINT 08-15-11	-9,951,000	-9,951,000
915	TINT 02-15-12	-1,000,000	-1,000,000
916	TINT 02-15-15	37,776,000	37,776,000
917	TINT 11-15-2009	6,698,000	6,698,000
918	TINT 8-15-15	-1,423,000	-1,423,000
919	TINT 11-15-10	16,076,000	16,076,000
920	TINT 11-15-11	-5,550,400	-5,550,400
921	TINT 05-15-12	-25,800,000	-25,800,000
922	TINT 11-15-12	-9,500,000	-9,500,000
923	TINT 11-15-13	855,000	855,000
924	TINT 11-15-15	100	100
925	TINT 02-15-16	2,060,000	2,060,000
926	TINT 05-15-16	8,983,000	8,983,000
927	TINT 08-15-16	-2,958,000	-2,958,000
928	TINT 11-15-16	2,311,000	2,311,000
929	TINT 02-15-17	13,476,000	13,476,000
930	TINT 5-15-17	11,617,000	11,617,000
931	TINT 05-15-18	900,000	900,000
932	TINT 08-15-18	-1,792,000	-1,792,000
933	TINT 05-15-19	17,594,000	17,594,000
934	TINT 02-15-23	-4,281,000	-4,281,000
935	W/PRINC STRIPS 8.125 8/15/19	293	293
936	TINT 02-15-15	-37,776,000	-37,776,000
937	TINT 11-15-2009	-6,698,000	-6,698,000
938	TINT 11-15-10	-16,076,000	-16,076,000
939	TINT 11-15-13	-1,255,000	-1,255,000
940	TINT 02-15-16	-2,060,000	-2,060,000
941	TINT 05-15-16	-8,983,000	-8,983,000
942	TINT 11-15-16	-2,311,000	-2,311,000
943	TINT 02-15-17	-13,476,000	-13,476,000
944	TINT 5-15-17	-11,617,000	-11,617,000
945	TINT 05-15-19	-17,594,000	-17,594,000
946	U S TREASURY NOTE	-76,755,000	-76,755,000
947	U S TREASURY NOTE	-30,000,000	-30,000,000
948	U S TREASURY NOTE	-25,000,000	-25,000,000
949	U S TREASURY BOND	-56,422,000	-56,422,000
950	U.S. TREASURY BOND	33,140,000	33,140,000
951	U S TREASURY NOTE	68	68
952	U S TREASURY NOTE	57	57
953	U S TREASURY NOTE	-35	-35
954	U S TREASURY NOTE	512	512
955	U S TREASURY NOTE	-324,272,000	-324,272,000
956	U S TREASURY NOTE	-249,477,000	-249,477,000
957	U S TREASURY NOTE	-321,866,000	-321,866,000
958	U S TREASURY NOTE	-241,239,000	-241,239,000

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	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
909	0	0	0	-39,538,136	406,509	-39,131,627	0
910	0	0	0	-3,715,461	889,755	-2,825,706	0
911	0	0	0	-4,008,842	941,771	-3,067,071	0
912	0	0	0	-191,782	191,782	0	0
913	0	0	0	-1,039,939	1,039,939	0	0
914	0	0	0	-9,262,500	794,842	-8,467,658	0
915	0	0	0	-913,162	913,162	0	0
916	30,074,040	-30,074,040	0	0	0	0	0
917	6,517,040	-6,517,040	0	0	0	0	0
918	0	0	0	-1,103,324	1,103,324	0	0
919	15,332,903	-15,332,903	0	0	0	0	0
920	0	0	0	-5,198,072	5,198,072	0	0
921	0	0	0	-23,603,001	12,479,574	-11,123,427	0
922	0	0	0	-8,448,711	8,448,711	0	0
923	730,457	-730,457	0	0	0	0	0
924	76	0	76	0	0	0	0
925	1,556,460	-1,556,460	0	0	0	0	0
926	6,695,632	-6,695,632	0	0	0	0	0
927	0	0	0	-2,182,442	2,182,442	0	0
928	1,676,674	-1,676,674	0	0	0	0	0
929	9,663,074	-9,663,074	0	0	0	0	0
930	8,166,612	-8,166,612	0	0	0	0	0
931	601,558	0	601,558	0	0	0	0
932	0	0	0	-1,181,093	1,181,093	0	0
933	11,155,968	-11,155,968	0	0	0	0	0
934	0	0	0	-2,180,480	0	-2,180,480	0
935	183	0	183	0	0	0	0
936	0	0	0	-30,074,040	30,074,040	0	0
937	0	0	0	-6,517,040	6,517,040	0	0
938	0	0	0	-15,332,903	15,332,903	0	0
939	0	0	0	-1,072,192	1,072,192	0	0
940	0	0	0	-1,556,460	1,556,460	0	0
941	0	0	0	-6,695,632	6,695,632	0	0
942	0	0	0	-1,676,674	1,676,674	0	0
943	0	0	0	-9,663,074	9,663,074	0	0
944	0	0	0	-8,166,612	8,166,612	0	0
945	0	0	0	-11,155,968	11,155,968	0	0
946	0	0	0	-83,751,144	11,199,367	-72,551,777	0
947	0	0	0	-33,297,131	33,297,131	0	0
948	0	0	0	-27,419,221	1,232,667	-26,186,554	0
949	0	0	0	-57,280,795	9,342,327	-47,938,469	0
950	32,979,876	-32,979,876	0	0	0	0	0
951	69	-69	0	0	0	0	0
952	58	-58	0	0	0	0	0
953	0	0	0	-38	5	-34	0
954	519	-487	31	0	0	0	0
955	0	0	0	-358,195,216	67,097,881	-291,097,335	0
956	0	0	0	-272,216,588	36,401,334	-235,815,254	0
957	0	0	0	-353,012,598	15,870,145	-337,142,453	0
958	0	0	0	-252,938,860	2,949,116	-249,989,744	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
909	0	0	39,131,627	0	
910	0	0	2,825,706	0	
911	0	0	3,067,071	0	
912	0	0	0	0	
913	0	0	0	0	
914	0	0	8,467,658	0	
915	0	0	0	0	
916	0	0	0	0	
917	0	0	0	0	
918	0	0	0	0	
919	0	0	0	0	
920	0	0	0	0	
921	0	0	11,123,427	0	
922	0	0	0	0	
923	0	0	0	0	
924	0	0	76	76	
925	0	0	0	0	
926	0	0	0	0	
927	0	0	0	0	
928	0	0	0	0	
929	0	0	0	0	
930	0	0	0	0	
931	0	0	601,558	601,558	
932	0	0	0	0	
933	0	0	0	0	
934	0	0	2,180,480	0	
935	0	0	183	183	
936	0	0	0	0	
937	0	0	0	0	
938	0	0	0	0	
939	0	0	0	0	
940	0	0	0	0	
941	0	0	0	0	
942	0	0	0	0	
943	0	0	0	0	
944	0	0	0	0	
945	0	0	0	0	
946	0	0	72,551,777	0	
947	0	0	0	0	
948	0	0	26,186,554	0	
949	0	0	47,938,469	0	
950	0	0	0	0	
951	0	0	0	0	
952	0	0	0	0	
953	0	0	34	0	
954	0	0	31	31	
955	0	0	291,097,335	0	
956	0	0	235,815,254	0	
957	0	0	337,142,453	0	
958	0	0	249,989,744	0	

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
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4	**Q1 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
959	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HM5
960	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HP8
961	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HQ6
962	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HR4
963	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HS2
964	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HT0
965	TREASURIES	BONDS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912810FP8
966	TREASURIES	BONDS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912810FT0
967	TREASURIES	BONDS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912810PT9
968	TREASURIES	BONDS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912810PW2
969	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828AP5
970	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828BZ2
971	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828EE6
972	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828FK1
973	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828GS3
974	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828HA1
975	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828HH6
976	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828HK9
977	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828HL7
978	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912810PT9
979	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912828GS3
980	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912828GU8
981	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912828GW4
982	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912828HA1
983	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912828HM5
984	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912810FT0
985	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828DU1
986	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828EE6
987	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828EM8
988	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828EN6
989	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828EQ9
990	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828FE5
991	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828FW5
992	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828GF1
993	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828GL8
994	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828GR5
995	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828GU8
996	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828GW4
997	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828HF0
998	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828HG8
999	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828HL7
1000	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828HM5
1001	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912810FP8
1002	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912810FT0
1003	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912810PT9
1004	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912810PU6
1005	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912810PW2
1006	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828BA7
1007	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828BM1
1008	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828BR0

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
959	US912828HM52	41,274	912828HM5	0	USD
960	US912828HP83	40,209	912828HP8	0	USD
961	US912828HQ66	41,305	912828HQ6	0	USD
962	US912828HR40	43,146	912828HR4	0	USD
963	US912828HS23	40,237	912828HS2	0	USD
964	US912828HT06	41,333	912828HT0	0	USD
965	US912810FP85	47,894	912810FP8	0	USD
966	US912810FT08	49,720	912810FT0	0	USD
967	US912810PT97	50,086	912810PT9	0	USD
968	US912810PW27	50,451	912810PW2	0	USD
969		41,228	912828AP5	0	USD
970	US912828BZ20	39,859	912828BZ2	0	USD
971		42,231	912828EE6	0	USD
972	US912828FK15	40,724	912828FK1	0	USD
973	US912828GS32	42,870	912828GS3	0	USD
974		42,962	912828HA1	0	USD
975	US912828HH67	43,054	912828HH6	0	USD
976	US912828HK96	41,243	912828HK9	0	USD
977	US912828HL79	40,178	912828HL7	0	USD
978	US912810PT97	50,086	912810PT9	0	USD
979	US912828GS32	42,870	912828GS3	0	USD
980		41,060	912828GU8	0	USD
981		41,090	912828GW4	0	USD
982		42,962	912828HA1	0	USD
983	US912828HM52	41,274	912828HM5	0	USD
984	US912810FT08	49,720	912810FT0	0	USD
985		40,313	912828DU1	0	USD
986		42,231	912828EE6	0	USD
987	US912828EM89	40,497	912828EM8	0	USD
988	US912828EN62	42,323	912828EN6	0	USD
989		40,527	912828EQ9	0	USD
990	US912828FE54	39,948	912828FE5	0	USD
991	US912828FW52	40,847	912828FW5	0	USD
992		40,939	912828GF1	0	USD
993		39,903	912828GL8	0	USD
994	US912828GR58	40,313	912828GR5	0	USD
995		41,060	912828GU8	0	USD
996		41,090	912828GW4	0	USD
997	US912828HF02	40,117	912828HF0	0	USD
998	US912828HG84	41,213	912828HG8	0	USD
999	US912828HL79	40,178	912828HL7	0	USD
1000	US912828HM52	41,274	912828HM5	0	USD
1001	US912810FP85	47,894	912810FP8	0	USD
1002	US912810FT08	49,720	912810FT0	0	USD
1003	US912810PT97	50,086	912810PT9	0	USD
1004		50,175	912810PU6	0	USD
1005	US912810PW27	50,451	912810PW2	0	USD
1006	US912828BA78	41,409	912828BA7	0	USD
1007	US912828BM17	39,736	912828BM1	0	USD
1008	US912828BR04	41,593	912828BR0	0	USD

	N	O	P
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8	Product Name	Trade Date position	SD Position
959	U S TREASURY NOTE	-175,000,000	-175,000,000
960	U S TREASURY NOTE	459,927,000	459,927,000
961	U S TREASURY NOTE	-344,000	-344,000
962	U S TREASURY NOTE	-7,450,000	-3,450,000
963	U S TREASURY NOTE	29,050,000	-10,950,000
964	U S TREASURY NOTE	-15,290,000	0
965	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	-14,229,000	-14,229,000
966	U S TREASURY BOND	-46,828,000	-46,828,000
967	U.S. TREASURY BOND	-76,922,000	-76,922,000
968	U.S. TREASURY BOND	20,981,000	20,981,000
969	U S TREASURY NOTE	-23,000,000	-23,000,000
970	U S TREASURY NOTE	-28	-28
971	U S TREASURY NOTE	-41,748,000	-41,748,000
972	U S TREASURY NOTE	-38,710,000	-38,710,000
973	U S TREASURY NOTE	-124,846,000	-124,846,000
974	U S TREASURY NOTE	-21,975,000	-21,975,000
975	U S TREASURY NOTE	-107,000,000	-107,000,000
976	U S TREASURY NOTE	-25,000,000	-25,000,000
977	U S TREASURY NOTE	-17,239,000	-17,239,000
978	U.S. TREASURY BOND	-24,735,000	-24,735,000
979	U S TREASURY NOTE	-9,400,000	-9,400,000
980	U S TREASURY NOTE	-50,000,000	-50,000,000
981	U S TREASURY NOTE	-20,050,000	-20,050,000
982	U S TREASURY NOTE	-20,900,000	-20,900,000
983	U S TREASURY NOTE	-1,100,000	-1,100,000
984	U S TREASURY BOND	-964,000	-964,000
985	U S TREASURY NOTE	-10,294,000	-10,294,000
986	U S TREASURY NOTE	-2,000	-2,000
987	U S TREASURY NOTE	-1,494,000	-1,494,000
988	U S TREASURY NOTE	3,756,000	3,756,000
989	U S TREASURY NOTE	-8,713,000	-8,713,000
990	U S TREASURY NOTE	-53,020,000	-53,020,000
991	U S TREASURY NOTE	-13,500,000	-13,500,000
992	U S TREASURY NOTE	-27,000,000	-27,000,000
993	U S TREASURY NOTE	-762,000	-762,000
994	U S TREASURY NOTE	-1,150,000	-1,150,000
995	U S TREASURY NOTE	-15,398,000	-15,398,000
996	U S TREASURY NOTE	90,000	90,000
997	U S TREASURY NOTE	10,000	10,000
998	U S TREASURY NOTE	-20,000	-20,000
999	U S TREASURY NOTE	5,000	5,000
1000	U S TREASURY NOTE	-2,000,000	-2,000,000
1001	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	-160,093,000	-160,093,000
1002	U S TREASURY BOND	-145,416,000	-145,416,000
1003	U.S. TREASURY BOND	-5,101,000	-5,101,000
1004	U S TREASURY BOND	-9,190,000	-9,190,000
1005	U.S. TREASURY BOND	-31,700,000	-31,700,000
1006	U S TREASURY NOTE	-997,000	-997,000
1007	U S TREASURY NOTE	-500	-500
1008	U S TREASURY NOTE	-6	-6

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
959	0	0	0	-185,049,214	72,514,589	-112,534,625	0
960	465,032,483	-465,032,483	0	0	0	0	0
961	0	0	0	-350,887	350,887	0	0
962	0	0	0	-3,448,093	3,448,093	0	0
963	29,261,264	-29,261,264	0	-11,029,633	11,029,633	0	0
964	0	0	0	0	0	0	0
965	0	0	0	-16,258,559	8,871	-16,249,688	0
966	0	0	0	-47,540,766	7,753,757	-39,787,009	0
967	0	0	0	-81,285,964	39,703,001	-41,582,963	0
968	20,879,625	-20,879,625	0	0	0	0	0
969	0	0	0	-24,856,903	24,856,903	0	0
970	0	0	0	-28	28	0	0
971	0	0	0	-44,854,763	13,990,599	-30,864,163	0
972	0	0	0	-42,939,564	28,060,013	-14,879,551	0
973	0	0	0	-136,225,592	18,216,352	-118,009,240	0
974	0	0	0	-24,147,947	17,901,225	-6,246,722	0
975	0	0	0	-114,543,509	114,543,509	0	0
976	0	0	0	-26,212,476	305,622	-25,906,854	0
977	0	0	0	-17,834,439	17,834,439	0	0
978	0	0	0	-26,138,274	12,766,877	-13,371,397	0
979	0	0	0	-10,256,801	1,371,559	-8,885,241	0
980	0	0	0	-55,495,218	55,495,218	0	0
981	0	0	0	-22,285,925	22,285,925	0	0
982	0	0	0	-22,966,648	17,025,510	-5,941,138	0
983	0	0	0	-1,163,166	455,806	-707,360	0
984	0	0	0	-978,673	159,619	-819,054	0
985	0	0	0	-10,910,130	1,494,754	-9,415,375	0
986	0	0	0	-2,149	670	-1,479	0
987	0	0	0	-1,621,384	1,621,384	0	0
988	4,136,053	-4,136,053	0	0	0	0	0
989	0	0	0	-9,405,390	9,405,390	0	0
990	0	0	0	-55,879,589	4,785,752	-51,093,836	0
991	0	0	0	-14,903,941	339,229	-14,564,713	0
992	0	0	0	-29,692,280	29,692,280	0	0
993	0	0	0	-799,828	799,828	0	0
994	0	0	0	-1,236,646	1,236,646	0	0
995	0	0	0	-17,090,307	17,090,307	0	0
996	100,037	-100,037	0	0	0	0	0
997	10,452	-8,725	1,727	0	0	0	0
998	0	0	0	-21,513	1,110	-20,403	0
999	5,173	-5,173	0	0	0	0	0
1000	0	0	0	-2,114,848	828,738	-1,286,110	0
1001	0	0	0	-182,927,928	99,813	-182,828,114	0
1002	0	0	0	-147,629,367	24,077,909	-123,551,458	0
1003	0	0	0	-5,390,392	2,632,862	-2,757,530	0
1004	0	0	0	-10,214,814	10,214,814	0	0
1005	0	0	0	-31,546,834	31,546,834	0	0
1006	0	0	0	-1,059,009	185,834	-873,175	0
1007	0	0	0	-510	510	0	0
1008	0	0	0	-7	1	-6	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
959	0	0	112,534,625	0	
960	0	0	0	0	
961	0	0	0	0	
962	0	0	0	0	
963	0	0	0	0	
964	0	0	0	0	
965	0	0	16,249,688	0	
966	0	0	39,787,009	0	
967	0	0	41,582,963	0	
968	0	0	0	0	
969	0	0	0	0	
970	0	0	0	0	
971	0	0	30,864,163	0	
972	0	0	14,879,551	0	
973	0	0	118,009,240	0	
974	0	0	6,246,722	0	
975	0	0	0	0	
976	0	0	25,906,854	0	
977	0	0	0	0	
978	0	0	13,371,397	0	
979	0	0	8,885,241	0	
980	0	0	0	0	
981	0	0	0	0	
982	0	0	5,941,138	0	
983	0	0	707,360	0	
984	0	0	819,054	0	
985	0	0	9,415,375	0	
986	0	0	1,479	0	
987	0	0	0	0	
988	0	0	0	0	
989	0	0	0	0	
990	0	0	51,093,836	0	
991	0	0	14,564,713	0	
992	0	0	0	0	
993	0	0	0	0	
994	0	0	0	0	
995	0	0	0	0	
996	0	0	0	0	
997	0	0	1,727	1,727	
998	0	0	20,403	0	
999	0	0	0	0	
1000	0	0	1,286,110	0	
1001	0	0	182,828,114	0	
1002	0	0	123,551,458	0	
1003	0	0	2,757,530	0	
1004	0	0	0	0	
1005	0	0	0	0	
1006	0	0	873,175	0	
1007	0	0	0	0	
1008	0	0	6	0	

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
1009	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828BT6
1010	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828BV1
1011	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828BZ2
1012	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828CA6
1013	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828CC2
1014	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828CE8
1015	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828CJ7
1016	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828DC1
1017	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828DM9
1018	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828DU1
1019	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828FE5
1020	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828FF2
1021	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828FQ8
1022	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828FR6
1023	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828FV7
1024	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828FY1
1025	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828GE4
1026	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828GJ3
1027	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828GK0
1028	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828GR5
1029	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828GS3
1030	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828GT1
1031	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HA1
1032	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HC7
1033	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HE3
1034	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HF0
1035	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HH6
1036	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HL7
1037	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HM5
1038	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HP8
1039	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HQ6
1040	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HR4
1041	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HT0
1042	TREASURIES	NOTES	RIZZIERI SYND	GOVERNMENTS AMERICAS	AGENCIES	GM70	GM70	912828HP8
1043	TREASURIES	BONDS	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912810PU6
1044	TREASURIES	BONDS	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912810PW2
1045	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828BM1
1046	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828BQ2
1047	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828BZ2
1048	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828GB0
1049	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828GY0
1050	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828HH6
1051	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828HK9
1052	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828HP8
1053	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828HQ6
1054	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828HR4
1055	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828HS2

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	I	J	K	L	M
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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
1009		39,797	912828BT6	0	USD
1010	US912828BV16	39,828	912828BV1	0	USD
1011	US912828BZ20	39,859	912828BZ2	0	USD
1012	US912828CA69	41,685	912828CA6	0	USD
1013	US912828CC26	39,887	912828CC2	0	USD
1014		39,918	912828CE8	0	USD
1015	US912828CJ78	41,774	912828CJ7	0	USD
1016		41,958	912828DC1	0	USD
1017		42,050	912828DM9	0	USD
1018		40,313	912828DU1	0	USD
1019	US912828FE54	39,948	912828FE5	0	USD
1020	US912828FF20	42,505	912828FF2	0	USD
1021	US912828FQ84	42,597	912828FQ8	0	USD
1022		39,691	912828FR6	0	USD
1023		39,752	912828FV7	0	USD
1024		42,689	912828FY1	0	USD
1025		39,844	912828GE4	0	USD
1026		39,872	912828GJ3	0	USD
1027		40,968	912828GK0	0	USD
1028	US912828GR58	40,313	912828GR5	0	USD
1029	US912828GS32	42,870	912828GS3	0	USD
1030		39,964	912828GT1	0	USD
1031		42,962	912828HA1	0	USD
1032		41,152	912828HC7	0	USD
1033		41,182	912828HE3	0	USD
1034	US912828HF02	40,117	912828HF0	0	USD
1035	US912828HH67	43,054	912828HH6	0	USD
1036	US912828HL79	40,178	912828HL7	0	USD
1037	US912828HM52	41,274	912828HM5	0	USD
1038	US912828HP83	40,209	912828HP8	0	USD
1039	US912828HQ66	41,305	912828HQ6	0	USD
1040	US912828HR40	43,146	912828HR4	0	USD
1041	US912828HT06	41,333	912828HT0	0	USD
1042	US912828HP83	40,209	912828HP8	0	USD
1043		50,175	912810PU6	0	USD
1044	US912810PW27	50,451	912810PW2	0	USD
1045	US912828BM17	39,736	912828BM1	0	USD
1046		39,767	912828BQ2	0	USD
1047	US912828BZ20	39,859	912828BZ2	0	USD
1048		39,813	912828GB0	0	USD
1049		40,025	912828GY0	0	USD
1050	US912828HH67	43,054	912828HH6	0	USD
1051	US912828HK96	41,243	912828HK9	0	USD
1052	US912828HP83	40,209	912828HP8	0	USD
1053	US912828HQ66	41,305	912828HQ6	0	USD
1054	US912828HR40	43,146	912828HR4	0	USD
1055	US912828HS23	40,237	912828HS2	0	USD

	N	O	P
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7			
8	Product Name	Trade Date position	SD Position
1009	U S TREASURY NOTE	-10,718,000	-10,718,000
1010	U S TREASURY NOTE	1,400,000	1,400,000
1011	U S TREASURY NOTE	-102	-102
1012	U S TREASURY NOTE	116,000	116,000
1013	U S TREASURY NOTE	-97,000	-97,000
1014	U S TREASURY NOTE	-2,547,000	-2,547,000
1015	U S TREASURY NOTE	-2,260,000	-2,260,000
1016	U S TREASURY NOTE	82,000	82,000
1017	U S TREASURY NOTE	811,000	811,000
1018	U S TREASURY NOTE	-10,420,000	-10,420,000
1019	U S TREASURY NOTE	-1,870,000	-1,870,000
1020	U S TREASURY NOTE	-515,000	-515,000
1021	U S TREASURY NOTE	-14,091,000	-14,091,000
1022	U S TREASURY NOTE	-77,000	-77,000
1023	U S TREASURY NOTE	550,000	550,000
1024	U S TREASURY NOTE	-18,075,000	-18,075,000
1025	U S TREASURY NOTE	1,400,000	1,400,000
1026	U S TREASURY NOTE	-175,996,000	-175,996,000
1027	U S TREASURY NOTE	-1,818,000	-1,818,000
1028	U S TREASURY NOTE	131,123,000	131,123,000
1029	U S TREASURY NOTE	-6,009,000	-6,009,000
1030	U S TREASURY NOTE	1,870,000	1,870,000
1031	U S TREASURY NOTE	-660,727,000	-660,727,000
1032	U S TREASURY NOTE	-9,500,000	-9,500,000
1033	U S TREASURY NOTE	-21,062,000	-21,062,000
1034	U S TREASURY NOTE	147,689,000	147,689,000
1035	U S TREASURY NOTE	81,616,000	81,616,000
1036	U S TREASURY NOTE	-143,712,000	-143,712,000
1037	U S TREASURY NOTE	-65,767,000	-65,767,000
1038	U S TREASURY NOTE	-355,550,000	-355,550,000
1039	U S TREASURY NOTE	83,723,000	83,723,000
1040	U S TREASURY NOTE	7,093,000	3,093,000
1041	U S TREASURY NOTE	11,000,000	0
1042	U S TREASURY NOTE	0	53,594,000
1043	U S TREASURY BOND	-5,988,000	-5,988,000
1044	U.S. TREASURY BOND	-1,000,000	-1,000,000
1045	U S TREASURY NOTE	432	432
1046	U S TREASURY NOTE	118	118
1047	U S TREASURY NOTE	-351	-351
1048	U S TREASURY NOTE	-17,000	-17,000
1049	U S TREASURY NOTE	-5,000	-5,000
1050	U S TREASURY NOTE	27,398,000	52,398,000
1051	U S TREASURY NOTE	-12,710,000	-12,710,000
1052	U S TREASURY NOTE	367,425,000	313,831,000
1053	U S TREASURY NOTE	143,083,000	143,083,000
1054	U S TREASURY NOTE	-101,000	13,899,000
1055	U S TREASURY NOTE	-56,575,000	3,060,000

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	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPM Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
1009	0	0	0	-10,935,078	675,621	-10,259,457	0
1010	1,424,594	-1,424,594	0	0	0	0	0
1011	0	0	0	-103	103	0	0
1012	124,130	-124,130	0	0	0	0	0
1013	0	0	0	-99,178	10,088	-89,090	0
1014	0	0	0	-2,622,416	10,036	-2,612,380	0
1015	0	0	0	-2,540,550	527,638	-2,012,912	0
1016	89,498	-89,498	0	0	0	0	0
1017	862,030	-862,030	0	0	0	0	0
1018	0	0	0	-11,043,671	1,513,050	-9,530,621	0
1019	0	0	0	-1,970,857	168,792	-1,802,065	0
1020	0	0	0	-588,454	588,454	0	0
1021	0	0	0	-15,658,606	15,658,606	0	0
1022	0	0	0	-78,162	9,494	-68,668	0
1023	570,263	0	570,263	0	0	0	0
1024	0	0	0	-19,965,888	3,740,052	-16,225,836	0
1025	1,445,539	-21,191	1,424,348	0	0	0	0
1026	0	0	0	-181,316,531	812,402	-180,504,129	0
1027	0	0	0	-1,984,552	1,984,552	0	0
1028	141,002,395	-141,002,395	0	0	0	0	0
1029	0	0	0	-6,556,715	876,777	-5,679,938	0
1030	1,969,455	-115,989	1,853,466	0	0	0	0
1031	0	0	0	-726,061,457	538,239,927	-187,821,530	0
1032	0	0	0	-10,193,307	0	-10,193,307	0
1033	0	0	0	-23,100,145	1,038,497	-22,061,648	0
1034	154,370,380	-128,864,862	25,505,519	0	0	0	0
1035	87,369,935	-87,369,935	0	0	0	0	0
1036	0	0	0	-148,675,841	148,675,841	0	0
1037	0	0	0	-69,543,609	27,251,811	-42,291,798	0
1038	0	0	0	-359,496,831	359,496,831	0	0
1039	85,399,144	-85,399,144	0	0	0	0	0
1040	7,089,078	-7,089,078	0	0	0	0	0
1041	11,129,654	-11,129,654	0	0	0	0	0
1042	0	0	0	0	0	0	0
1043	0	0	0	-6,655,746	6,655,746	0	0
1044	0	0	0	-995,168	995,168	0	0
1045	441	-441	0	0	0	0	0
1046	121	-121	0	0	0	0	0
1047	0	0	0	-356	356	0	0
1048	0	0	0	-17,557	17,557	0	0
1049	0	0	0	-5,234	5,234	0	0
1050	29,329,561	-29,329,561	0	0	0	0	0
1051	0	0	0	-13,326,423	155,378	-13,171,045	0
1052	371,503,651	-371,503,651	0	0	0	0	0
1053	145,947,538	-145,947,538	0	0	0	0	0
1054	0	0	0	0	0	0	0
1055	0	0	0	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**16,096,784,996**	
3					
4	**Net Balance Sheet**			**5,171,237,953**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
1009	0	0	10,259,457	0	
1010	0	0	0	0	
1011	0	0	0	0	
1012	0	0	0	0	
1013	0	0	89,090	0	
1014	0	0	2,612,380	0	
1015	0	0	2,012,912	0	
1016	0	0	0	0	
1017	0	0	0	0	
1018	0	0	9,530,621	0	
1019	0	0	1,802,065	0	
1020	0	0	0	0	
1021	0	0	0	0	
1022	0	0	68,668	0	
1023	0	0	570,263	570,263	
1024	0	0	16,225,836	0	
1025	0	0	1,424,348	1,424,348	
1026	0	0	180,504,129	0	
1027	0	0	0	0	
1028	0	0	0	0	
1029	0	0	5,679,938	0	
1030	0	0	1,853,466	1,853,466	
1031	0	0	187,821,530	0	
1032	0	0	10,193,307	0	
1033	0	0	22,061,648	0	
1034	0	0	25,505,519	25,505,519	
1035	0	0	0	0	
1036	0	0	0	0	
1037	0	0	42,291,798	0	
1038	0	0	0	0	
1039	0	0	0	0	
1040	0	0	0	0	
1041	0	0	0	0	
1042	0	0	0	0	
1043	0	0	0	0	
1044	0	0	0	0	
1045	0	0	0	0	
1046	0	0	0	0	
1047	0	0	0	0	
1048	0	0	0	0	
1049	0	0	0	0	
1050	0	0	0	0	
1051	0	0	13,171,045	0	
1052	0	0	0	0	
1053	0	0	0	0	
1054	0	0	0	0	
1055	0	0	0	0	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
9	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3128X1KG1
10	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3128X2TM7
11	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3128X33E1
12	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3128X3L76
13	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331L6T0
14	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331RKP9
15	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331RP90
16	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331RUY9
17	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331SC43
18	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331SM83
19	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331SU27
20	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331TZ87
21	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331V2U9
22	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331V4E3
23	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331V5G7
24	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331V7M2
25	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331VGU4
26	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331VJ80
27	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331VMG8
28	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331X3S9
29	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331XFK3
30	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331XLG5
31	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331XNC2
32	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331XRS3
33	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31331YG46
34	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31339X2M5
35	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31339Y7K2
36	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31339YNZ1
37	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31339YT77
38	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133M6VF2
39	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133M8PH1
40	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133M93V2
41	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133M9SD5
42	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133MBN60
43	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133MNVV0
44	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133MTZL5
45	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X03L1
46	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X1BV8
47	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X26Y6
48	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X7FK5
49	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X9DC1
50	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133X9VB3
51	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XBB20
52	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XBT39
53	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XCQZ9
54	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XD2Y6
55	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XD4N8
56	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XECU1
57	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFJF4
58	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFLF1

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	I	J	K	L	M
1					
2					
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5					
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7					
8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
9	US3128X1KG10	41,437	3128X1KG1	0	USD
10	US3128X2TM79	41,669	3128X2TM7	0	USD
11	US3128X33E17	42,030	3128X33E1	0	USD
12	US3128X3L764	41,956	3128X3L76	0	USD
13	US31331L6T01	42,961	31331L6T0	0	USD
14	US31331RKP90	41,239	31331RKP9	0	USD
15	US31331RP905	41,619	31331RP90	0	USD
16		41,422	31331RUY9	0	USD
17		43,235	31331SC43	0	USD
18		42,068	31331SM83	0	USD
19		41,879	31331SU27	0	USD
20	US31331TZ876	41,814	31331TZ87	0	USD
21	US31331V2U92	42,607	31331V2U9	0	USD
22		41,897	31331V4E3	0	USD
23		42,702	31331V5G7	0	USD
24		41,764	31331V7M2	0	USD
25	US31331VGU44	42,354	31331VGU4	0	USD
26	US31331VJ801	40,742	31331VJ80	0	USD
27		42,493	31331VMG8	0	USD
28	US31331X3S91	41,199	31331X3S9	0	USD
29		44,474	31331XFK3	0	USD
30	US31331XLG50	42,752	31331XLG5	0	USD
31		42,034	31331XNC2	0	USD
32		41,736	31331XRS3	0	USD
33		40,654	31331YG46	0	USD
34	US31339X2M59	41,439	31339X2M5	0	USD
35	US31339Y7K21	41,471	31339Y7K2	0	USD
36		41,485	31339YNZ1	0	USD
37	US31339YT773	41,485	31339YT77	0	USD
38	US3133M6VF24	41,619	3133M6VF2	0	USD
39	US3133M8PH10	41,771	3133M8PH1	0	USD
40	US3133M93V27	41,820	3133M93V2	0	USD
41		41,878	3133M9SD5	0	USD
42	US3133MBN601	43,966	3133MBN60	0	USD
43	US3133MNVV09	41,044	3133MNVV0	0	USD
44	US3133MTZL50	41,228	3133MTZL5	0	USD
45	US3133X03L17	41,498	3133X03L1	0	USD
46	US3133X1BV87	16-Sep-13	3133X1BV8	4.5000%	USD
47	US3133X26Y64	41,418	3133X26Y6	0	USD
48	US3133X7FK56	41,808	3133X7FK5	0	USD
49	US3133X9DC15	41,957	3133X9DC1	0	USD
50	US3133X9VB30	40,193	3133X9VB3	0	USD
51	US3133XBB207	40,254	3133XBB20	0	USD
52	US3133XBT399	41,068	3133XBT39	0	USD
53	US3133XCQZ93	40,438	3133XCQZ9	0	USD
54	US3133XD2Y63	42,986	3133XD2Y6	0	USD
55	US3133XD4N80	49,566	3133XD4N8	0	USD
56	US3133XECU19	40,592	3133XECU1	0	USD
57	US3133XFJF44	42,508	3133XFJF4	0	USD
58	US3133XFLF16	41,439	3133XFLF1	0	USD

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	N	O	P
1			
2			
3			
4			
5			
6			
7			
8	Product Name	Trade Date position	SD Position
9	FREDDIE MAC	5,365,000	5,365,000
10	FREDDIE MAC	2,000	2,000
11	FREDDIE MAC	1,000,000	1,000,000
12	FREDDIE MAC	5,500,000	5,500,000
13	FEDERAL FARM CREDIT BANK	1,000,000	1,000,000
14	FEDERAL FARM CREDIT BANK MTN	500,000	500,000
15	FEDERAL FARM CREDIT BANK	255,000	255,000
16	FEDERAL FARM CREDIT BANK-MTN	775,000	775,000
17	FEDERAL FARM CREDIT BANK	66,000	66,000
18	FEDERAL FARM CREDIT BANK	5,000,000	5,000,000
19	FEDERAL FARM CREDIT BANK	11,825,000	11,825,000
20	FEDERAL FARM CREDIT BANK	2,135,000	2,135,000
21	FEDERAL FARM CREDIT BANK	-320,000	-320,000
22	FEDERAL FARM CREDIT BANK	850,000	850,000
23	FEDERAL FARM CREDIT BANK	420,000	420,000
24	FEDERAL FARM CREDIT BANK	17,140,000	17,140,000
25	FEDERAL FARM CREDIT BANK	-12,315,000	-12,315,000
26	FEDERAL FARM CREDIT BANK	-10,000	-10,000
27	FEDERAL FARM CREDIT BANK	2,375,000	2,375,000
28	FEDERAL FARM CREDIT BANK	-287,000	-287,000
29	FEDERAL FARM CREDIT BANK	343,000	343,000
30	FEDERAL FARM CREDIT BANK	1,855,000	1,855,000
31	FEDERAL FARM CREDIT BANK	6,975,000	6,975,000
32	FEDERAL FARM CREDIT BANK	9,000,000	9,000,000
33	FEDERAL FARM CREDIT BANK	-500,000	-500,000
34	FEDERAL HOME LOAN BANK SYSTEM	-41,850,000	-41,850,000
35	FEDERAL HOME LOAN BANK SYSTEM	720,000	720,000
36	FEDERAL HOME LOAN BANK SYSTEM	1,805,000	1,805,000
37	FEDERAL HOME LOAN BANK STEP COUPON	620,000	620,000
38	FEDERAL HOME LOAN BANK	455,000	455,000
39	FEDERAL HOME LOAN BANK	10,000	10,000
40	FEDERAL HOME LOAN BANK	5,185,000	5,185,000
41	FEDERAL HOME LOAN BANK	500,000	500,000
42	FEDERAL HOME LOAN BANK SYSTEM	200,000	200,000
43	FEDERAL HOME LOAN BANK	-40,030,000	-40,030,000
44	FEDERAL HOME LOAN BANK SYSTEM	-70,295,000	-70,295,000
45	FEDERAL HOME LOAN BANK SYSTEM	7,815,000	7,815,000
46	FEDERAL HOME LOAN BANK SYSTEM	-72,390,000	-70,590,000
47	FEDERAL HOME LOAN BANK SYSTEM	34,855,000	34,855,000
48	FEDERAL HOME LOAN BANK SYSTEM	-12,115,000	-12,115,000
49	FEDERAL HOME LOAN BANK SYSTEM	58,635,000	58,635,000
50	FEDERAL HOME LOAN BANK SYSTEM	-9,670,000	-9,670,000
51	FEDERAL HOME LOAN BANK SYSTEM	1,175,000	1,175,000
52	FEDERAL HOME LOAN BANK SYSTEM	10,000	10,000
53	FEDERAL HOME LOAN BANK SYSTEM	-1,690,000	-1,690,000
54	FEDERAL HOME LOAN BANK SYSTEM	17,050,000	17,050,000
55	FEDERAL HOME LOAN BANK SYSTEM	11,530,000	11,530,000
56	FEDERAL HOME LOAN BANK SYSTEM	-20,000	-20,000
57	FEDERAL HOME LOAN BANK SYSTEM	2,835,000	2,835,000
58	FEDERAL HOME LOAN BANK SYSTEM	26,425,000	26,425,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	Q	R	S	T	U	V	W
1							
2							
3							
4							
5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
9	5,438,361	-415,606	5,022,754	0	0	0	0
10	2,104	0	2,104	0	0	0	0
11	1,046,860	0	1,046,860	0	0	0	0
12	5,702,354	0	5,702,354	0	0	0	0
13	1,102,177	0	1,102,177	0	0	0	0
14	546,336	0	546,336	0	0	0	0
15	277,162	0	277,162	0	0	0	0
16	839,769	0	839,769	0	0	0	0
17	65,525	0	65,525	0	0	0	0
18	4,993,019	0	4,993,019	0	0	0	0
19	12,135,587	0	12,135,587	0	0	0	0
20	2,293,312	0	2,293,312	0	0	0	0
21	0	0	0	-337,881	337,881	0	0
22	896,106	0	896,106	0	0	0	0
23	435,055	0	435,055	0	0	0	0
24	17,842,960	0	17,842,960	0	0	0	0
25	0	0	0	-12,918,544	236,027	-12,682,517	0
26	0	0	0	-10,741	10,741	0	0
27	2,454,649	0	2,454,649	0	0	0	0
28	0	0	0	-294,649	0	-294,649	0
29	349,371	0	349,371	0	0	0	0
30	1,934,557	-1,934,557	0	0	0	0	0
31	7,315,040	0	7,315,040	0	0	0	0
32	9,303,684	0	9,303,684	0	0	0	0
33	0	0	0	-490,487	0	-490,487	0
34	0	0	0	-42,180,720	0	-42,180,720	0
35	761,020	0	761,020	0	0	0	0
36	1,920,665	0	1,920,665	0	0	0	0
37	661,928	0	661,928	0	0	0	0
38	493,923	0	493,923	0	0	0	0
39	10,948	0	10,948	0	0	0	0
40	5,958,084	0	5,958,084	0	0	0	0
41	584,141	0	584,141	0	0	0	0
42	248,279	0	248,279	0	0	0	0
43	0	0	0	-42,931,300	6,814	-42,924,486	0
44	0	0	0	-72,005,754	0	-72,005,754	0
45	8,105,565	0	8,105,565	0	0	0	0
46	0	0	0	-72,358,278	0	-72,358,278	0
47	36,439,223	0	36,439,223	0	0	0	0
48	0	0	0	-13,017,548	0	-13,017,548	0
49	59,229,975	0	59,229,975	0	0	0	0
50	0	0	0	-9,942,515	0	-9,942,515	0
51	1,211,947	-1,211,947	0	0	0	0	0
52	10,543	0	10,543	0	0	0	0
53	0	0	0	-1,747,857	0	-1,747,857	0
54	17,226,190	0	17,226,190	0	0	0	0
55	11,111,790	0	11,111,790	0	0	0	0
56	0	0	0	-20,916	0	-20,916	0
57	3,004,051	-3,004,051	0	0	0	0	0
58	28,561,861	-356,685	28,205,175	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
9	0	0	5,022,754	5,022,754			
10	0	0	2,104	2,104			
11	0	0	1,046,860	1,046,860			
12	0	0	5,702,354	5,702,354			
13	0	0	1,102,177	1,102,177			
14	0	0	546,336	546,336			
15	0	0	277,162	277,162			
16	0	0	839,769	839,769			
17	0	0	65,525	65,525			
18	0	0	4,993,019	4,993,019			
19	0	0	12,135,587	12,135,587			
20	0	0	2,293,312	2,293,312			
21	0	0	0	0			
22	0	0	896,106	896,106			
23	0	0	435,055	435,055			
24	0	0	17,842,960	17,842,960			
25	0	0	12,682,517	0			
26	0	0	0	0			
27	0	0	2,454,649	2,454,649			
28	0	0	294,649	0			
29	0	0	349,371	349,371			
30	0	0	0	0			
31	0	0	7,315,040	7,315,040			
32	0	0	9,303,684	9,303,684			
33	0	0	490,487	0			
34	0	0	42,180,720	0			
35	0	0	761,020	761,020			
36	0	0	1,920,665	1,920,665			
37	0	0	661,928	661,928			
38	0	0	493,923	493,923			
39	0	0	10,948	10,948			
40	0	0	5,958,084	5,958,084			
41	0	0	584,141	584,141			
42	0	0	248,279	248,279			
43	0	0	42,924,486	0			
44	0	0	72,005,754	0			
45	0	0	8,105,565	8,105,565			
46	0	0	72,358,278	0			
47	0	0	36,439,223	36,439,223			
48	0	0	13,017,548	0			
49	0	0	59,229,975	59,229,975			
50	0	0	9,942,515	0			
51	0	0	0	0			
52	0	0	10,543	10,543			
53	0	0	1,747,857	0			
54	0	0	17,226,190	17,226,190			
55	0	0	11,111,790	11,111,790			
56	0	0	20,916	0			
57	0	0	0	0			
58	0	0	28,205,175	28,205,175			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
59	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFPR1
60	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFPR1
61	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XFYK6
62	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XGAY0
63	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XGDD3
64	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XGNJ9
65	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XGVF8
66	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XHPH9
67	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XHW57
68	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XHXW7
69	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XHZK1
70	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XJW38
71	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XKQX6
72	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLDG5
73	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLDG5
74	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLF81
75	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLF81
76	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLJP9
77	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLWM1
78	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XLWM1
79	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XML66
80	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XMQ87
81	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XN5N5
82	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XNHZ5
83	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XP2W3
84	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3133XQU34
85	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A33L8
86	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A35H5
87	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A3U46
88	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4AA2
89	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4FM1
90	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4HF4
91	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4JT2
92	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4KX1
93	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4QD9
94	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4SA3
95	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4TZ7
96	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4UK8
97	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4UM4
98	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4US1
99	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4UU6
100	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4UW2
101	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4UX0
102	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4VB7
103	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4VC5
104	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4VE1
105	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4VG6
106	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4VJ0
107	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4ZT4
108	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4ZZ0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	I	J	K	L	M
1					
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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
59		42,531	3133XFPR1	0	USD
60		42,531	3133XFPR1	0	USD
61	US3133XFYK63	40,011	3133XFYK6	0	USD
62	US3133XGAY07	49,871	3133XGAY0	0	USD
63	US3133XGDD33	40,774	3133XGDD3	0	USD
64	US3133XGNJ92	40,074	3133XGNJ9	0	USD
65	US3133XGVF88	41,500	3133XGVF8	0	USD
66	US3133XHPH91	40,865	3133XHPH9	0	USD
67	US3133XHW572	41,621	3133XHW57	0	USD
68		41,605	3133XHXW7	0	USD
69	US3133XHZK11	42,720	3133XHZK1	0	USD
70	US3133XJW388	41,712	3133XJW38	0	USD
71		42,872	3133XKQX6	0	USD
72		41,803	3133XLDG5	0	USD
73		41,803	3133XLDG5	0	USD
74		42,895	3133XLF81	0	USD
75		42,895	3133XLF81	0	USD
76		41,864	3133XLJP9	0	USD
77		41,894	3133XLWM1	0	USD
78		41,894	3133XLWM1	0	USD
79	US3133XML666	41,192	3133XML66	0	USD
80	US3133XMQ871	43,056	3133XMQ87	0	USD
81		43,077	3133XN5N5	0	USD
82	US3133XNHZ59	40,529	3133XNHZ5	0	USD
83	US3133XP2W36	41,332	3133XP2W3	0	USD
84	US3133XQU346	41,423	3133XQU34	0	USD
85	US3134A33L82	40,252	3134A33L8	0	USD
86	US3134A35H52	40,436	3134A35H5	0	USD
87	US3134A3U467	47,376	3134A3U46	0	USD
88	US3134A4AA29	47,922	3134A4AA2	0	USD
89	US3134A4FM12	40,709	3134A4FM1	0	USD
90	US3134A4HF43	40,801	3134A4HF4	0	USD
91	US3134A4JT29	40,923	3134A4JT2	0	USD
92	US3134A4KX12	48,410	3134A4KX1	0	USD
93	US3134A4QD93	41,105	3134A4QD9	0	USD
94	US3134A4SA37	41,289	3134A4SA3	0	USD
95	US3134A4TZ78	41,470	3134A4TZ7	0	USD
96	US3134A4UK80	41,593	3134A4UK8	0	USD
97	US3134A4UM47	41,654	3134A4UM4	0	USD
98	US3134A4US17	40,009	3134A4US1	0	USD
99	US3134A4UU62	41,835	3134A4UU6	0	USD
100	US3134A4UW29	40,162	3134A4UW2	0	USD
101	US3134A4UX02	42,019	3134A4UX0	0	USD
102	US3134A4VB72	40,371	3134A4VB7	0	USD
103	US3134A4VC55	42,202	3134A4VC5	0	USD
104	US3134A4VE12	40,469	3134A4VE1	0	USD
105	US3134A4VG69	42,325	3134A4VG6	0	USD
106	US3134A4VJ09	40,561	3134A4VJ0	0	USD
107	US3134A4ZT45	42,388	3134A4ZT4	0	USD
108	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD

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LEHMAN BROTHERS HOLDINGS, INC.

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8	Product Name	Trade Date position	SD Position
59	FEDERAL HOME LOAN BANK SYSTEM	38,245,000	38,245,000
60	FEDERAL HOME LOAN BANK SYSTEM	0	0
61	FEDERAL HOME LOAN BANK SYSTEM	-2,350,000	-2,350,000
62	FEDERAL HOME LOAN BANK SYSTEM	-1,980,000	-1,980,000
63	FEDERAL HOME LOAN BANK SYSTEM	70,000	70,000
64	FEDERAL HOME LOAN BANK SYSTEM	-535,000	-535,000
65	FEDERAL HOME LOAN BANK SYSTEM	-181,385,000	-181,385,000
66	FEDERAL HOME LOAN BANK SYSTEM	-3,670,000	-3,670,000
67	FEDERAL HOME LOAN BANK SYSTEM	18,445,000	18,445,000
68	FEDERAL HOME LOAN BANK SYSTEM	7,890,000	9,690,000
69	FEDERAL HOME LOAN BANK SYSTEM	-27,790,000	-27,790,000
70	FEDERAL HOME LOAN BANK SYSTEM	43,325,000	43,325,000
71	FEDERAL HOME LOAN BANK SYSTEM	-10,620,000	-10,620,000
72	FEDERAL HOME LOAN BANK SYSTEM	50,000,000	50,000,000
73	FEDERAL HOME LOAN BANK SYSTEM	0	0
74	FEDERAL HOME LOAN BANK SYSTEM	52,890,000	52,890,000
75	FEDERAL HOME LOAN BANK SYSTEM	0	0
76	FEDERAL HOME LOAN BANK SYSTEM	-1,100,000	-1,100,000
77	FEDERAL HOME LOAN BANK SYSTEM	87,000,000	87,000,000
78	FEDERAL HOME LOAN BANK SYSTEM	0	0
79	FEDERAL HOME LOAN BANK SYSTEM	-99,995,000	-99,995,000
80	FEDERAL HOME LOAN BANK SYSTEM	-5,000,000	-5,000,000
81	FEDERAL HOME LOAN BANK SYSTEM	21,000,000	21,000,000
82	FEDERAL HOME LOAN BANK SYSTEM	-150,000	-150,000
83	FEDERAL HOME LOAN BANK SYSTEM	-820,000	-820,000
84	FEDERAL HOME LOAN BANK SYSTEM	-32,425,000	-27,425,000
85	FEDERAL HOME LOAN MTG CORP	-4,643,000	-4,643,000
86	FEDERAL HOME LOAN MTG CORP	-3,026,000	-3,026,000
87	FEDERAL HOME LOAN MTG CORP	450,000	450,000
88	FEDERAL HOME LOAN MTG CORP	4,550,000	4,550,000
89	FREDDIE MAC	-38,000	-38,000
90	FEDERAL HOME LOAN MTG CORP	-46,766,000	-46,766,000
91	FREDDIE MAC	-69,148,000	-69,148,000
92	FREDDIE MAC	-5,505,000	-5,505,000
93	FEDERAL HOME LOAN MTG CORP	-63,531,000	-63,531,000
94	FREDDIE MAC	-65,369,000	-65,369,000
95	FREDDIE MAC	-138,336,000	-138,336,000
96	FREDDIE MAC	-30,462,000	-30,462,000
97	FREDDIE MAC	-71,825,000	-71,235,000
98	FREDDIE MAC	-1,502,000	-1,502,000
99	FREDDIE MAC	-135,396,000	-135,396,000
100	FREDDIE MAC	-60,258,000	-60,258,000
101	FREDDIE MAC	-56,269,000	-56,269,000
102	FREDDIE MAC	-48,039,000	-48,039,000
103	FREDDIE MAC	-20,552,000	-20,477,000
104	FREDDIE MAC	-127,672,000	-127,672,000
105	FREDDIE MAC	2,000	2,000
106	FREDDIE MAC	-3,425,000	-3,425,000
107	FREDDIE MAC	-61,480,000	-61,480,000
108	FREDDIE MAC	193,899,000	193,899,000

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LEHMAN BROTHERS HOLDINGS, INC.

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	Q	R	S	T	U	V	W
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7							
8	Gross Long Inventory TD @MV	Long BPM Gross Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Gross Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
59	41,600,930	0	41,600,930	0	0	0	0
60	0	0	0	0	0	0	38,896,870
61	0	0	0	-2,462,180	0	-2,462,180	0
62	0	0	0	-2,096,465	1,927,053	-169,411	0
63	74,796	0	74,796	0	0	0	0
64	0	0	0	-554,737	0	-554,737	0
65	0	0	0	-192,330,882	0	-192,330,882	0
66	0	0	0	-3,816,751	904,788	-2,911,962	0
67	19,452,084	0	19,452,084	0	0	0	0
68	8,120,487	0	8,120,487	0	0	0	0
69	0	0	0	-28,834,000	0	-28,834,000	0
70	45,373,322	0	45,373,322	0	0	0	0
71	0	0	0	-10,887,874	0	-10,887,874	0
72	54,128,541	0	54,128,541	0	0	0	0
73	0	0	0	0	0	0	50,610,186
74	58,046,693	0	58,046,693	0	0	0	0
75	0	0	0	0	0	0	51,308,032
76	0	0	0	-1,189,347	0	-1,189,347	0
77	92,340,202	0	92,340,202	0	0	0	0
78	0	0	0	0	0	0	74,429,413
79	0	0	0	-103,332,492	0	-103,332,492	0
80	0	0	0	-5,151,098	0	-5,151,098	0
81	22,211,156	0	22,211,156	0	0	0	0
82	0	0	0	-153,722	0	-153,722	0
83	0	0	0	-804,815	0	-804,815	0
84	0	0	0	-26,873,991	0	-26,873,991	0
85	0	0	0	-5,023,488	0	-5,023,488	0
86	0	0	0	-3,308,916	0	-3,308,916	0
87	541,029	-541,029	0	0	0	0	0
88	5,522,570	-5,522,570	0	0	0	0	0
89	0	0	0	-41,667	0	-41,667	0
90	0	0	0	-49,962,973	0	-49,962,973	0
91	0	0	0	-75,151,780	0	-75,151,780	0
92	0	0	0	-6,391,450	28	-6,391,422	0
93	0	0	0	-67,787,251	0	-67,787,251	0
94	0	0	0	-67,794,866	0	-67,794,866	0
95	0	0	0	-142,923,577	0	-142,923,577	0
96	0	0	0	-31,530,820	0	-31,530,820	0
97	0	0	0	-73,455,997	0	-73,455,997	0
98	0	0	0	-1,549,043	0	-1,549,043	0
99	0	0	0	-142,755,282	0	-142,755,282	0
100	0	0	0	-62,312,567	0	-62,312,567	0
101	0	0	0	-57,499,971	0	-57,499,971	0
102	0	0	0	-49,740,909	0	-49,740,909	0
103	0	0	0	-20,699,805	0	-20,699,805	0
104	0	0	0	-130,827,564	0	-130,827,564	0
105	2,035	-2,035	0	0	0	0	0
106	0	0	0	-3,602,289	0	-3,602,289	0
107	0	0	0	-63,553,060	1,388,285	-62,164,775	0
108	190,947,837	0	190,947,837	0	0	0	0

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
59	0	0	41,600,930	41,600,930			
60	0	0	-38,896,870	-38,896,870	MTS Repo 105 Benefit - Longs		
61	0	0	2,462,180	0			
62	0	0	169,411	0			
63	0	0	74,796	74,796			
64	0	0	554,737	0			
65	0	0	192,330,882	0			
66	0	0	2,911,962	0			
67	0	0	19,452,084	19,452,084			
68	0	0	8,120,487	8,120,487			
69	0	0	28,834,000	0			
70	0	0	45,373,322	45,373,322			
71	0	0	10,887,874	0			
72	0	0	54,128,541	54,128,541			
73	0	0	-50,610,186	-50,610,186	MTS Repo 105 Benefit - Longs		
74	0	0	58,046,693	58,046,693			
75	0	0	-51,308,032	-51,308,032	MTS Repo 105 Benefit - Longs		
76	0	0	1,189,347	0			
77	0	0	92,340,202	92,340,202			
78	0	0	-74,429,413	-74,429,413	MTS Repo 105 Benefit - Longs		
79	0	0	103,332,492	0			
80	0	0	5,151,098	0			
81	0	0	22,211,156	22,211,156			
82	0	0	153,722	0			
83	0	0	804,815	0			
84	0	0	26,873,991	0			
85	0	0	5,023,488	0			
86	0	0	3,308,916	0			
87	0	0	0	0			
88	0	0	0	0			
89	0	0	41,667	0			
90	0	0	49,962,973	0			
91	0	0	75,151,780	0			
92	0	0	6,391,422	0			
93	0	0	67,787,251	0			
94	0	0	67,794,866	0			
95	0	0	142,923,577	0			
96	0	0	31,530,820	0			
97	0	0	73,455,997	0			
98	0	0	1,549,043	0			
99	0	0	142,755,282	0			
100	0	0	62,312,567	0			
101	0	0	57,499,971	0			
102	0	0	49,740,909	0			
103	0	0	20,699,805	0			
104	0	0	130,827,564	0			
105	0	0	0	0			
106	0	0	3,602,289	0			
107	0	0	62,164,775	0			
108	0	0	190,947,837	190,947,837			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
109	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3134A4ZZ0
110	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	313586UV9
111	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359M2D4
112	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359M2S1
113	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359M4D2
114	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359M7X5
115	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MA45
116	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MC92
117	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359ME41
118	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MEU3
119	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MEU3
120	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MEV1
121	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MEY5
122	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MF40
123	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MFJ7
124	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MFP3
125	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MFS7
126	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MGJ6
127	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MGK3
128	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MH89
129	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MJH7
130	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MLS0
131	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MMQ3
132	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MPF4
133	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MQV8
134	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MRG0
135	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MS61
136	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MTG8
137	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MTZ6
138	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MUT8
139	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MWJ8
140	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MXH1
141	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MXX6
142	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MXX6
143	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MZC0
144	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MZL0
145	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31359MZL0
146	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31364FPY1
147	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31364GBF5
148	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3136F3V78
149	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAA7
150	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAB5
151	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAD1
152	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAF6
153	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAG4
154	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAM1
155	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAP4
156	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAR0
157	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAS8
158	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAT6

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
109	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD
110	US313586UV99	42,439	313586UV9	0	USD
111		42,719	31359M2D4	0	USD
112		40,162	31359M2S1	0	USD
113	US31359M4D26	42,779	31359M4D2	0	USD
114	US31359M7X52	42,866	31359M7X5	0	USD
115	US31359MA453	42,109	31359MA45	0	USD
116	US31359MC921	40,313	31359MC92	0	USD
117	US31359ME414	39,644	31359ME41	0	USD
118	US31359MEU36	47,253	31359MEU3	0	USD
119	US31359MEU36	47,253	31359MEU3	0	USD
120	US31359MEV19	39,979	31359MEV1	0	USD
121	US31359MEY57	40,071	31359MEY5	0	USD
122	US31359MF403	40,589	31359MF40	0	USD
123	US31359MFJ71	47,498	31359MFJ7	0	USD
124	US31359MFP32	47,618	31359MFP3	0	USD
125	US31359MFS70	40,344	31359MFS7	0	USD
126	US31359MGJ62	40,497	31359MGJ6	0	USD
127	US31359MGK36	47,802	31359MGK3	0	USD
128	US31359MH896	42,444	31359MH89	0	USD
129	US31359MJH79	40,678	31359MJH7	0	USD
130	US31359MLS07	40,862	31359MLS0	0	USD
131	US31359MMQ32	40,983	31359MMQ3	0	USD
132	US31359MPF40	41,167	31359MPF4	0	USD
133	US31359MQV80	41,326	31359MQV8	0	USD
134	US31359MRG05	41,348	31359MRG0	0	USD
135	US31359MS612	42,566	31359MS61	0	USD
136	US31359MTG86	41,562	31359MTG8	0	USD
137	US31359MTZ67	39,859	31359MTZ6	0	USD
138	US31359MUT88	41,744	31359MUT8	0	USD
139	US31359MWJ88	41,927	31359MWJ8	0	USD
140	US31359MXH14	40,224	31359MXH1	0	USD
141	US31359MXX63	42,065	31359MXX6	0	USD
142	US31359MXX63	42,065	31359MXX6	0	USD
143	US31359MZC09	42,292	31359MZC0	0	USD
144	US31359MZL08	40,527	31359MZL0	0	USD
145	US31359MZL08	40,527	31359MZL0	0	USD
146	US31364FPY15	41,299	31364FPY1	0	USD
147	US31364GBF54	41,549	31364GBF5	0	USD
148	US3136F3V781	43,675	3136F3V78	0	USD
149	US3137EAAA75	39,861	3137EAAA7	0	USD
150	US3137EAAB58	40,651	3137EAAB5	0	USD
151	US3137EAAD15	42,478	3137EAAD1	0	USD
152	US3137EAAF62	40,742	3137EAAF6	0	USD
153	US3137EAAG46	42,569	3137EAAG4	0	USD
154	US3137EAAM14	42,782	3137EAAM1	0	USD
155	US3137EAAP45	40,218	3137EAAP4	0	USD
156	US3137EAAR01	40,973	3137EAAR0	0	USD
157	US3137EAAS83	42,843	3137EAAS8	0	USD
158	US3137EAAT66	39,975	3137EAAT6	0	USD

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8	Product Name	Trade Date position	SD Position
109	FREDDIE MAC	0	0
110	FEDERAL NATL MTGE ASSN SERIES SM-2016-A	505,000	505,000
111	FEDERAL NATIONAL MORTGAGE ASSO	-30,914,000	-30,914,000
112	FEDERAL NATIONAL MORTGAGE ASSO	250,000	250,000
113	FEDERAL NATIONAL MORTGAGE ASSO	-18,033,000	-18,033,000
114	FEDERAL NATIONAL MORTGAGE ASSO	1,330,000	1,330,000
115	FEDERAL NATIONAL MORTGAGE ASSO	-19,186,000	-19,186,000
116	FEDERAL NATIONAL MORTGAGE ASSO	-3,723,000	-3,723,000
117	FEDERAL NATIONAL MORTGAGE ASSO	-6,000	-6,000
118	FEDERAL NATIONAL MTG ASSN	18,979,000	18,979,000
119	FEDERAL NATIONAL MTG ASSN	0	0
120	FEDERAL NATIONAL MTG ASSN	-2,188,000	-2,188,000
121	FEDERAL NATIONAL MORTGAGE ASSO	412,000	412,000
122	FEDERAL NATIONAL MORTGAGE ASSO	-41,000	-41,000
123	FEDERAL NATIONAL MTGE ASSN	1,423,000	1,423,000
124	FEDERAL NATIONAL MTG ASSN	-271,000	-271,000
125	FEDERAL NATIONAL MTG ASSN	24,000	24,000
126	FEDERAL NATIONAL MORTGAGE ASSO	-5,309,000	-5,309,000
127	FEDERAL NATIONAL MTG ASSN	-5,125,000	-5,125,000
128	FANNIE MAE	1,910,000	1,910,000
129	FEDERAL NATIONAL MTG ASSN	1,734,000	1,734,000
130	FEDERAL NATIONAL MTG ASSN	-148,495,000	-148,495,000
131	FEDERAL NATIONAL MORTGAGE ASSO	-41,663,000	-41,663,000
132	FEDERAL NATIONAL MTG ASSN	-88,824,000	-88,824,000
133	FEDERAL NATIONAL MORTGAGE ASSO	820,000	820,000
134	FEDERAL NATIONAL MORTGAGE ASSO	-190,542,000	-190,542,000
135	FEDERAL NATIONAL MORTGAGE ASSO	-4,884,000	-4,884,000
136	FEDERAL NATIONAL MORTGAGE ASSO	-79,772,000	-78,272,000
137	FEDERAL NATIONAL MORTGAGE ASSO	-4,707,000	-4,707,000
138	FEDERAL NATIONAL MORTGAGE ASSO	-89,538,000	-89,538,000
139	FEDERAL NATIONAL MORTGAGE ASSO	-118,482,000	-118,482,000
140	FEDERAL NATIONAL MORTGAGE ASSO	-1,910,000	-1,910,000
141	FEDERAL NATIONAL MORTGAGE ASSO	38,641,000	38,641,000
142	FEDERAL NATIONAL MORTGAGE ASSO	0	0
143	FEDERAL NATIONAL MORTGAGE ASSO	-32,198,000	-32,198,000
144	FEDERAL NATIONAL MORTGAGE ASSO	1,879,000	1,879,000
145	FEDERAL NATIONAL MORTGAGE ASSO	0	0
146	FEDERAL NATIONAL MORTGAGE ASSO	-350,000	-350,000
147	FEDERAL NATIONAL MTG ASSN-MTN	6,309,000	6,309,000
148	FEDERAL NATIONAL MORTGAGE ASSO	4,100,000	4,100,000
149	FREDDIE MAC	-3,879,000	-3,879,000
150	FREDDIE MAC	-19,890,000	-19,890,000
151	FREDDIE MAC	-200,000	-200,000
152	FREDDIE MAC	-85,674,000	-85,674,000
153	FREDDIE MAC	-580,000	-580,000
154	FREDDIE MAC	-24,400,000	-24,400,000
155	FREDDIE MAC	-1,360,000	-1,360,000
156	FREDDIE MAC	-4,175,000	-4,175,000
157	FREDDIE MAC	825,000	825,000
158	FREDDIE MAC	-8,800,000	-8,800,000

	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
109	0	0	0	0	0	0	178,536,228
110	638,172	0	638,172	0	0	0	0
111	0	0	0	-32,269,530	0	-32,269,530	0
112	261,408	-261,408	0	0	0	0	0
113	0	0	0	-18,828,117	57,425	-18,770,692	0
114	1,371,844	0	1,371,844	0	0	0	0
115	0	0	0	-19,945,391	0	-19,945,391	0
116	0	0	0	-3,798,639	0	-3,798,639	0
117	0	0	0	-6,100	0	-6,100	0
118	21,453,598	0	21,453,598	0	0	0	0
119	0	0	0	0	0	0	20,059,114
120	0	0	0	-2,332,647	0	-2,332,647	0
121	437,121	-437,121	0	0	0	0	0
122	0	0	0	-42,689	0	-42,689	0
123	1,805,944	-1,805,944	0	0	0	0	0
124	0	0	0	-342,453	0	-342,453	0
125	26,634	0	26,634	0	0	0	0
126	0	0	0	-5,733,976	0	-5,733,976	0
127	0	0	0	-6,063,439	0	-6,063,439	0
128	1,989,088	-1,989,088	0	0	0	0	0
129	1,856,119	-1,856,119	0	0	0	0	0
130	0	0	0	-156,851,742	49,412	-156,802,330	0
131	0	0	0	-45,514,668	0	-45,514,668	0
132	0	0	0	-91,369,197	1,259	-91,367,938	0
133	852,985	-832,181	20,805	0	0	0	0
134	0	0	0	-194,855,103	0	-194,855,103	0
135	0	0	0	-5,259,204	16,152	-5,243,051	0
136	0	0	0	-80,360,611	5,879	-80,354,732	0
137	0	0	0	-4,777,554	0	-4,777,554	0
138	0	0	0	-89,299,839	0	-89,299,839	0
139	0	0	0	-120,752,874	0	-120,752,874	0
140	0	0	0	-1,957,344	0	-1,957,344	0
141	40,381,484	0	40,381,484	0	0	0	0
142	0	0	0	0	0	0	34,198,999
143	0	0	0	-32,139,000	0	-32,139,000	0
144	1,984,314	0	1,984,314	0	0	0	0
145	0	0	0	0	0	0	1,855,334
146	0	0	0	-383,754	0	-383,754	0
147	6,711,243	0	6,711,243	0	0	0	0
148	4,255,006	0	4,255,006	0	0	0	0
149	0	0	0	-3,998,933	0	-3,998,933	0
150	0	0	0	-20,879,099	0	-20,879,099	0
151	0	0	0	-210,603	0	-210,603	0
152	0	0	0	-91,446,810	0	-91,446,810	0
153	0	0	0	-629,476	629,476	0	0
154	0	0	0	-25,466,217	0	-25,466,217	0
155	0	0	0	-1,420,518	0	-1,420,518	0
156	0	0	0	-4,355,123	0	-4,355,123	0
157	853,738	-853,738	0	0	0	0	0
158	0	0	0	-9,205,634	0	-9,205,634	0

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
109	0	0	-178,536,228	-178,536,228	MTS Repo 105 Benefit - Longs		
110	0	0	638,172	638,172			
111	0	0	32,269,530	0			
112	0	0	0	0			
113	0	0	18,770,692	0			
114	0	0	1,371,844	1,371,844			
115	0	0	19,945,391	0			
116	0	0	3,798,639	0			
117	0	0	6,100	0			
118	0	0	21,453,598	21,453,598			
119	0	0	-20,059,114	-20,059,114	MTS Repo 105 Benefit - Longs		
120	0	0	2,332,647	0			
121	0	0	0	0			
122	0	0	42,689	0			
123	0	0	0	0			
124	0	0	342,453	0			
125	0	0	26,634	26,634			
126	0	0	5,733,976	0			
127	0	0	6,063,439	0			
128	0	0	0	0			
129	0	0	0	0			
130	0	0	156,802,330	0			
131	0	0	45,514,668	0			
132	0	0	91,367,938	0			
133	0	0	20,805	20,805			
134	0	0	194,855,103	0			
135	0	0	5,243,051	0			
136	0	0	80,354,732	0			
137	0	0	4,777,554	0			
138	0	0	89,299,839	0			
139	0	0	120,752,874	0			
140	0	0	1,957,344	0			
141	0	0	40,381,484	40,381,484			
142	0	0	-34,198,999	-34,198,999	MTS Repo 105 Benefit - Longs		
143	0	0	32,139,000	0			
144	0	0	1,984,314	1,984,314			
145	0	0	-1,855,334	-1,855,334	MTS Repo 105 Benefit - Longs		
146	0	0	383,754	0			
147	0	0	6,711,243	6,711,243			
148	0	0	4,255,006	4,255,006			
149	0	0	3,998,933	0			
150	0	0	20,879,099	0			
151	0	0	210,603	0			
152	0	0	91,446,810	0			
153	0	0	0	0			
154	0	0	25,466,217	0			
155	0	0	1,420,518	0			
156	0	0	4,355,123	0			
157	0	0	0	0			
158	0	0	9,205,634	0			

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
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7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
159	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAV1
160	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAX7
161	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EAAY5
162	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EABA6
163	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EABE8
164	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EABF5
165	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	3137EABJ7
166	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398ABX9
167	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398ADM1
168	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AFA5
169	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AGU0
170	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AHZ8
171	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AKX9
172	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AKY7
173	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AMV1
174	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398AMW9
175	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	31398APG1
176	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	880591CK6
177	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	880591CK6
178	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	880591EA6
179	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	038461AC3
180	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	038461AC3
181	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3133X8L34
182	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3133X8L34
183	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3133XBYM1
184	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3133XBYM1
185	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3133XDVS7
186	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3133XDVS7
187	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3133XEWA3
188	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3133XFAY2
189	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3133XFKF2
190	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3133XFKF2
191	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3134A4ZY3
192	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	3134A4ZY3
193	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	31359MNU3
194	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	31359MRK1
195	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	31359MTP8
196	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75	313771AA5
197	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	93168166	88059EGG3
198	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	313490BG8
199	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	313490CC6
200	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	313490CK8
201	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	3134A32J4
202	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	3134A3D29
203	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	313586QR3
204	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	313586RC5
205	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31358BAA6
206	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31358C7Z3
207	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31358DCS1
208	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31358DDR2

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
159	US3137EAAV13	41,141	3137EAAV1	0	USD
160	US3137EAAX78	40,413	3137EAAX7	0	USD
161	US3137EAAY51	42,970	3137EAAY5	0	USD
162	US3137EABA66	43,056	3137EABA6	0	USD
163	US3137EABE88	41,264	3137EABE8	0	USD
164	US3137EABF53	40,599	3137EABF5	0	USD
165		41,423	3137EABJ7	0	USD
166	US31398ABX90	41,047	31398ABX9	0	USD
167	US31398ADM18	42,898	31398ADM1	0	USD
168	US31398AFA51	40,007	31398AFA5	0	USD
169	US31398AGU07	40,434	31398AGU0	0	USD
170	US31398AHZ84	41,232	31398AHZ8	0	USD
171	US31398AKX99	40,219	31398AKX9	0	USD
172	US31398AKY72	41,317	31398AKY7	0	USD
173	US31398AMV16	40,277	31398AMV1	0	USD
174		41,373	31398AMW9	0	USD
175	US31398APG12	40,644	31398APG1	0	USD
176		49,766	880591CK6	0	USD
177		49,766	880591CK6	0	USD
178		42,934	880591EA6	0	USD
179	US038461AC32	42,262	038461AC3	0	USD
180	US038461AC32	42,262	038461AC3	0	USD
181	US3133X8L345	45,544	3133X8L34	0	USD
182	US3133X8L345	45,544	3133X8L34	0	USD
183	US3133XBYM16	43,994	3133XBYM1	0	USD
184	US3133XBYM16	43,994	3133XBYM1	0	USD
185	US3133XDVS78	44,176	3133XDVS7	0	USD
186	US3133XDVS78	44,176	3133XDVS7	0	USD
187		44,267	3133XEWA3	0	USD
188		42,475	3133XFAY2	0	USD
189	US3133XFKF25	44,358	3133XFKF2	0	USD
190	US3133XFKF25	44,358	3133XFKF2	0	USD
191		42,548	3134A4ZY3	0	USD
192		42,548	3134A4ZY3	0	USD
193	US31359MNU35	41,122	31359MNU3	0	USD
194	US31359MRK17	41,395	31359MRK1	0	USD
195	US31359MTP85	41,641	31359MTP8	0	USD
196	US313771AA51	42,534	313771AA5	0	USD
197	US88059EGG35	40,118	56875820	0	USD
198	US313490BG88	40,040	313490BG8	0	USD
199	US313490CC65	43,692	313490CC6	0	USD
200	US313490CK81	44,972	313490CK8	0	USD
201		46,096	3134A32J4	0	USD
202	US3134A3D299	46,614	3134A3D29	0	USD
203	US313586QR34	41,825	313586QR3	0	USD
204	US313586RC55	43,747	313586RC5	0	USD
205	US31358BAA61	43,497	31358BAA6	0	USD
206		45,061	31358C7Z3	0	USD
207	US31358DCS18	46,972	31358DCS1	0	USD
208		47,618	31358DDR2	0	USD

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8	Product Name	Trade Date position	SD Position
159	FREDDIE MAC	-104,560,000	-104,560,000
160	FREDDIE MAC	225,000	225,000
161	FREDDIE MAC	1,250,000	1,250,000
162	FREDDIE MAC	-6,102,000	-6,102,000
163	FREDDIE MAC	8,380,000	8,380,000
164	FREDDIE MAC	-1,700,000	-1,700,000
165	FREDDIE MAC	-173,495,000	-173,095,000
166	FEDERAL NATIONAL MORTGAGE ASSO	524,000	524,000
167	FEDERAL NATIONAL MORTGAGE ASSO	-2,666,000	-2,666,000
168	FEDERAL NATIONAL MORTGAGE ASSO	-105,000	-105,000
169	FEDERAL NATIONAL MORTGAGE ASSO	-65,000,000	-65,000,000
170	FEDERAL NATIONAL MORTGAGE ASSO	-108,061,000	-108,061,000
171	FEDERAL NATIONAL MORTGAGE ASSO	-170,000	-170,000
172	FEDERAL NATIONAL MORTGAGE ASSO	-164,297,000	-164,297,000
173	FEDERAL NATIONAL MORTGAGE ASSO	-43,597,000	-43,597,000
174	FEDERAL NATIONAL MORTGAGE ASSO	-262,011,000	-262,011,000
175	FEDERAL NATIONAL MORTGAGE ASSO	-30,000	-30,000
176	TENNESSEE VALLEY AUTHORITY	23,050,000	23,050,000
177	TENNESSEE VALLEY AUTHORITY	0	0
178	TENNESSEE VALLEY AUTHORITY	27,020,000	27,020,000
179	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	180,794,000	180,794,000
180	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	0	0
181	FEDERAL HOME LOAN BANK SYSTEM	81,500,000	81,500,000
182	FEDERAL HOME LOAN BANK SYSTEM	0	0
183	FEDERAL HOME LOAN BANK SYSTEM	50,000,000	50,000,000
184	FEDERAL HOME LOAN BANK SYSTEM	0	0
185	FEDERAL HOME LOAN BANK SYSTEM	117,235,000	117,235,000
186	FEDERAL HOME LOAN BANK SYSTEM	0	0
187	FEDERAL HOME LOAN BANK SYSTEM	15,000,000	15,000,000
188	FEDERAL HOME LOAN BANK SYSTEM	31,950,000	31,950,000
189	FEDERAL HOME LOAN BANK SYSTEM	156,100,000	156,100,000
190	FEDERAL HOME LOAN BANK SYSTEM	0	0
191	FREDDIE MAC	82,410,000	82,410,000
192	FREDDIE MAC	0	0
193	FEDERAL NATIONAL MORTGAGE ASSO	12,424,000	12,424,000
194	FEDERAL NATIONAL MORTGAGE ASSO	4,504,000	4,504,000
195	FEDERAL NATIONAL MORTGAGE ASSO	3,608,000	3,608,000
196	FEDERAL HOME LOAN BANK OF CHIC	152,660,000	152,660,000
197	TENNESSEE VALLEY AUTH FEDL CPNSTRIP GENERIC INT PMT-ZERO CPNR/MD0000 11/01/2009	-1,000	-1,000
198	FEDERAL JUDICIARY OFFICE BDG31	1,500,000	1,500,000
199	FEDERAL JUDICIARY OFFICE BLDG TR ZERO CPN CTF PARTN R/MD0000 08/15/2019	150,000	150,000
200	FEDERAL JUDICIARY OFFICE BLDG TR CTF PARTN ZERO CPN R/MD0000 02/15/2023	50,000	50,000
201	FEDERAL HOME LOAN MTG CORP	-249,000	-249,000
202	FREDDIE MAC	272,000	272,000
203	FEDERAL NATIONAL MTGE ASSOC	1,000,000	1,000,000
204	FEDERAL NATIONAL MORTGAGE ASSO	68,675,000	68,675,000
205	FANNIE MAE PRINCIPAL STRIP	29,582,000	29,582,000
206	FANNIE MAE INTEREST STRIP	6,500,000	6,500,000
207	FANNIE MAE PRINCIPAL STRIP	8,379,000	8,379,000
208	FANNIE MAE PRINCIPAL STRIP	9,000,000	9,000,000

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8	Gross Long Inventory TD @MV	Long EPM Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
159	0	0	0	-112,460,110	0	-112,460,110	0
160	237,258	0	237,258	0	0	0	0
161	1,348,840	-107,907	1,240,932	0	0	0	0
162	0	0	0	-6,329,238	0	-6,329,238	0
163	8,576,049	-8,576,049	0	0	0	0	0
164	0	0	0	-1,713,070	0	-1,713,070	0
165	0	0	0	-169,884,538	63,078,344	-106,806,194	0
166	543,946	-543,946	0	0	0	0	0
167	0	0	0	-2,882,553	0	-2,882,553	0
168	0	0	0	-109,660	0	-109,660	0
169	0	0	0	-67,227,586	0	-67,227,586	0
170	0	0	0	-111,591,943	0	-111,591,943	0
171	0	0	0	-172,097	0	-172,097	0
172	0	0	0	-163,147,180	0	-163,147,180	0
173	0	0	0	-43,264,311	0	-43,264,311	0
174	0	0	0	-254,041,421	0	-254,041,421	0
175	0	0	0	-29,528	5,906	-23,622	0
176	26,092,257	0	26,092,257	0	0	0	0
177	0	0	0	0	0	0	21,168,120
178	29,478,949	-23,878	29,455,070	0	0	0	0
179	187,463,632	0	187,463,632	0	0	0	0
180	0	0	0	0	0	0	96,949,309
181	85,244,148	0	85,244,148	0	0	0	0
182	0	0	0	0	0	0	73,346,543
183	49,879,367	0	49,879,367	0	0	0	0
184	0	0	0	0	0	0	46,637,192
185	124,314,111	0	124,314,111	0	0	0	0
186	0	0	0	0	0	0	116,233,694
187	15,321,677	0	15,321,677	0	0	0	0
188	33,656,401	0	33,656,401	0	0	0	0
189	171,085,768	0	171,085,768	0	0	0	0
190	0	0	0	0	0	0	159,965,193
191	88,557,118	0	88,557,118	0	0	0	0
192	0	0	0	0	0	0	75,355,764
193	12,980,497	0	12,980,497	0	0	0	0
194	4,539,322	0	4,539,322	0	0	0	0
195	3,768,211	0	3,768,211	0	0	0	0
196	164,776,172	0	164,776,172	0	0	0	0
197	0	0	0	-960	0	-960	0
198	1,452,576	0	1,452,576	0	0	0	0
199	87,798	0	87,798	0	0	0	0
200	23,789	0	23,789	0	0	0	0
201	0	0	0	-99,915	0	-99,915	0
202	101,512	0	101,512	0	0	0	0
203	780,946	0	780,946	0	0	0	0
204	38,166,849	0	38,166,849	0	0	0	0
205	17,481,464	0	17,481,464	0	0	0	0
206	3,034,260	0	3,034,260	0	0	0	0
207	2,993,831	0	2,993,831	0	0	0	0
208	2,947,271	0	2,947,271	0	0	0	0

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
159	0	0	112,460,110	0			
160	0	0	237,258	237,258			
161	0	0	1,240,932	1,240,932			
162	0	0	6,329,238	0			
163	0	0	0	0			
164	0	0	1,713,070	0			
165	0	0	106,806,194	0			
166	0	0	0	0			
167	0	0	2,882,553	0			
168	0	0	109,660	0			
169	0	0	67,227,586	0			
170	0	0	111,591,943	0			
171	0	0	172,097	0			
172	0	0	163,147,180	0			
173	0	0	43,264,311	0			
174	0	0	254,041,421	0			
175	0	0	23,622	0			
176	0	0	26,092,257	26,092,257			
177	0	0	-21,168,120	-21,168,120	MTS Repo 105 Benefit - Longs		
178	0	0	29,455,070	29,455,070			
179	0	0	187,463,632	187,463,632			
180	0	0	-96,949,309	-96,949,309	MTS Repo 105 Benefit - Longs		
181	0	0	85,244,148	85,244,148			
182	0	0	-73,346,543	-73,346,543	MTS Repo 105 Benefit - Longs		
183	0	0	49,879,367	49,879,367			
184	0	0	-46,637,192	-46,637,192	MTS Repo 105 Benefit - Longs		
185	0	0	124,314,111	124,314,111			
186	0	0	-116,233,694	-116,233,694	MTS Repo 105 Benefit - Longs		
187	0	0	15,321,677	15,321,677			
188	0	0	33,656,401	33,656,401			
189	0	0	171,085,768	171,085,768			
190	0	0	-159,965,193	-159,965,193	MTS Repo 105 Benefit - Longs		
191	0	0	88,557,118	88,557,118			
192	0	0	-75,355,764	-75,355,764	MTS Repo 105 Benefit - Longs		
193	0	0	12,980,497	12,980,497			
194	0	0	4,539,322	4,539,322			
195	0	0	3,768,211	3,768,211			
196	0	0	164,776,172	164,776,172			
197	0	0	960	0			
198	0	0	1,452,576	1,452,576			
199	0	0	87,798	87,798			
200	0	0	23,789	23,789			
201	0	0	99,915	0			
202	0	0	101,512	101,512			
203	0	0	780,946	780,946			
204	0	0	38,166,849	38,166,849			
205	0	0	17,481,464	17,481,464			
206	0	0	3,034,260	3,034,260			
207	0	0	2,993,831	2,993,831			
208	0	0	2,947,271	2,947,271			

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
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7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
209	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31359MEL3
210	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31359MEL3
211	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31364DPJ9
212	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31364EBA1
213	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	3137F0CL2
214	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	317705AC5
215	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771C4D4
216	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771C4G7
217	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771C4Q5
218	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771C6Y6
219	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CBY0
220	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CBZ7
221	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CCA1
222	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CCM5
223	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CHE8
224	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CR31
225	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CR64
226	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CR72
227	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CS63
228	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CTF2
229	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771CY82
230	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771DCF8
231	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771DCK7
232	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771DKD4
233	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771DKM4
234	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771DKV4
235	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771EAN1
236	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771EAR2
237	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771J3V0
238	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771J3W8
239	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771J4D9
240	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771J4J6
241	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771J4N7
242	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JKP4
243	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JKR0
244	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JKU3
245	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JKV1
246	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JKZ2
247	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JLD0
248	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JLH1
249	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JMC1
250	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JMH0
251	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JMP2
252	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JUV0
253	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JVV9
254	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	31771JXH8
255	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	383665BU9
256	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	383665BX3
257	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	38373PAG8
258	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	38373PAK9

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LEHMAN BROTHERS HOLDINGS, INC.

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
209	US31359MEL37	42,887	31359MEL3	0	USD
210	US31359MEL37	42,887	31359MEL3	0	USD
211		46,469	31364DPJ9	0	USD
212	US31364EBA10	46,835	31364EBA1	0	USD
213		39,767	3137F0CL2	0	USD
214		43,069	317705AC5	0	USD
215	US31771C4D49	40,793	31771C4D4	0	USD
216	US31771C4G79	41,340	31771C4G7	0	USD
217		42,801	31771C4Q5	0	USD
218	US31771C6Y67	41,761	31771C6Y6	0	USD
219		40,858	31771CBY0	0	USD
220	US31771CBZ77	41,040	31771CBZ7	0	USD
221	US31771CCA18	41,224	31771CCA1	0	USD
222	US31771CCM55	43,231	31771CCM5	0	USD
223	US31771CHE84	41,789	31771CHE8	0	USD
224	US31771CR314	40,335	31771CR31	0	USD
225	US31771CR645	40,883	31771CR64	0	USD
226	US31771CR728	41,066	31771CR72	0	USD
227	US31771CS635	42,344	31771CS63	0	USD
228	US31771CTF22	42,403	31771CTF2	0	USD
229		40,539	31771CY82	0	USD
230	US31771DCF87	42,465	31771DCF8	0	USD
231	US31771DCK72	43,195	31771DCK7	0	USD
232		39,970	31771DKD4	0	USD
233		41,431	31771DKM4	0	USD
234		42,892	31771DKV4	0	USD
235	US31771EAN13	43,461	31771EAN1	0	USD
236	US31771EAR27	43,560	31771EAR2	0	USD
237	US31771J3V01	40,082	31771J3V0	0	USD
238	US31771J3W83	40,263	31771J3W8	0	USD
239	US31771J4D93	41,543	31771J4D9	0	USD
240		42,455	31771J4J6	0	USD
241		43,185	31771J4N7	0	USD
242	US31771JKP48	40,693	31771JKP4	0	USD
243		40,822	31771JKR0	0	USD
244	US31771JKU33	40,947	31771JKU3	0	USD
245	US31771JKV16	41,005	31771JKV1	0	USD
246	US31771JKZ20	41,188	31771JKZ2	0	USD
247	US31771JLD09	41,370	31771JLD0	0	USD
248	US31771JLH13	41,553	31771JLH1	0	USD
249		42,408	31771JMC1	0	USD
250	US31771JMH04	42,649	31771JMH0	0	USD
251	US31771JMP20	42,885	31771JMP2	0	USD
252	US31771JUV06	40,119	31771JUV0	0	USD
253	US31771JVV96	41,215	31771JVV9	0	USD
254		42,857	31771JXH8	0	USD
255	US383665BU90	39,948	383665BU9	0	USD
256	US383665BX30	40,497	383665BX3	0	USD
257		39,722	38373PAG8	0	USD
258		40,269	38373PAK9	0	USD

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8	Product Name	Trade Date position	SD Position
209	FEDERAL NATIONAL MTGE ASSOC	96,301,000	96,301,000
210	FEDERAL NATIONAL MTGE ASSOC	0	0
211	FNMA MTN STRIP 03/23/2027	194,000	194,000
212	FEDERAL NATIONAL MTGE ASSC-MTN	1,096,000	1,096,000
213	FREDDIE MAC STRIPS	-215,000	-215,000
214	FINANCING CORP FICO	75,000	75,000
215	FINANCING CORP FICO	16,381,000	16,381,000
216	FINANCING CORP CPN FICO STRIPSSER 15 ZERO CPN INT PMT ON 9.65% 2019 BD R/MD0000 03/07/2013	4,055,000	4,055,000
217	FICO SERIES 15	13,825,000	13,825,000
218	FINANCING CORP CPN FICO STRIPSSER 14 ZERO CPN INT PMT ON 9.65% 2018 BD R/MD0000 05/02/2014	6,000	6,000
219	FICO SERIES 1	1,075,000	1,075,000
220	FINANCING CORP FICO	12,131,000	12,131,000
221	FINANCING CORP FICO	2,404,000	2,404,000
222	FINANCING CORP STRIPS SERIES 1INT PMT ON FICO BD 10%/2018 ZERO CPN-DUE 05/11/18 R/MD0000 05/11/2018	299,000	299,000
223	FINANCING CORP STRIPS SERIES 3INT PMT ON FICO BD 09.80% 2017ZERO CPN DUE 05/30/14 R/MD0000 05/30/2014	15,000	15,000
224	FINANCING CORP FICO	2,159,000	2,159,000
225	FINANCING CORP FICO	17,561,000	17,561,000
226	FINANCING CORP FICO	8,120,000	8,120,000
227	FINANCING CORP FICO	7,110,000	7,110,000
228	FINANCING CORP FICO	2,121,000	2,121,000
229	FINANCING CORP FICO	6,502,000	6,502,000
230	FINANCING CORP FICO	9,321,000	9,321,000
231	FINANCING CORP FICO	20,000	20,000
232	FINANCING CORP FICO	4,000,000	4,000,000
233	FINANCING CORP FICO	520,000	520,000
234	FINANCING CORP FICO	5,773,000	5,773,000
235	FINANCING CORP STRIPS SER 13 INT PMT ON 9.60 2018 BD PRIN PYMT R/MD0000 12/27/2018	150,000	150,000
236	FINANCING CORP PRINCIPAL FICO STRIPS SER 16 PRIN PMT ON 9.70% 2019 BD ZERO CPN R/MD0000 04/05/2019	20,000	20,000
237	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD R/MD 09/26/2009	7,000	7,000
238	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD R/MD0000 03/26/2010	12,884,000	12,884,000
239	FINANCING CORP-FED CPN FICO STRIPS SER D INT PMT ON 8.60% 2019 BD R/MD0000 09/26/2013	11,655,000	11,655,000
240	FICO SERIES D STRIPPED OFF 8.60% 2019	3,622,000	3,622,000
241	FICO SERIES D STRIPPED OFF 8.60% 2019	1,965,000	1,965,000
242	FINANCING CORP FEDL CPN FICO STRIPS SER C-ZERO CPN INT PMT ON 9.80% 2017 R/MD0000 05/30/2011	1,150,000	1,150,000
243	FICO STRIP	125,000	125,000
244	FINANCING CORP FEDL STRIPS SER A INT PAY 9.40% 2018 R/MD0000 02/08/2012	50,000	50,000
245	FINANCING CORP FICO	11,205,000	11,205,000
246	FINANCING CORP CPN FICO STRIP GENERIC INT PMTZERO CPN R/MD0000 10/06/2012	5,560,000	5,560,000
247	FINANCING CORP FICO	3,038,000	3,038,000
248	FICO STRIP	3,038,000	3,038,000
249	FICO SERIES A	4,513,000	4,513,000
250	FINANCING CORP FICO	2,399,000	2,399,000
251	FINANCING CORP FEDL CPN FICO STRIPS SER C INT PMT ON 9.80% 2017 R/MD0000 05/30/2017	50,000	50,000
252	FINANCING CORP-FED CPN FICO STRIPS SER E-INT PMT ON 9-65% 2018 BD R/MD0000 11/02/2009	6,865,000	6,865,000
253	FINANCING CORP-FED CPN FICO STRIPS SER E INT PMT ON 9.65% 2018 BD R/MD0000 11/02/2012	1,073,000	1,073,000
254	FICO SERIES E	6,200,000	6,200,000
255	GOVERNMENT BACKED TRUSTS T-141	250,000	250,000
256	GOVERNMENT BACKED TRUSTS T-144	9,428,000	9,428,000
257	GOVERNMENT LOAN TRUST CTF 1Z-5	781,000	781,000
258	GOVERNMENT LOAN TRUST CTF 1Z-8	6,500,000	6,500,000

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	Q	R	S	T	U	V	W
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7							
8	Gross Long Inventory TD @MV	Long BPM Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
209	62,939,736	0	62,939,736	0	0	0	0
210	0	0	0	0	0	0	58,053,622
211	73,883	0	73,883	0	0	0	0
212	377,844	0	377,844	0	0	0	0
213	0	0	0	-212,584	0	-212,584	0
214	104,725	0	104,725	0	0	0	0
215	14,724,244	0	14,724,244	0	0	0	0
216	3,375,812	0	3,375,812	0	0	0	0
217	9,256,120	0	9,256,120	0	0	0	0
218	4,731	0	4,731	0	0	0	0
219	958,406	0	958,406	0	0	0	0
220	10,607,359	0	10,607,359	0	0	0	0
221	2,038,877	0	2,038,877	0	0	0	0
222	186,116	0	186,116	0	0	0	0
223	11,797	0	11,797	0	0	0	0
224	2,037,706	0	2,037,706	0	0	0	0
225	15,777,169	0	15,777,169	0	0	0	0
226	7,005,050	0	7,005,050	0	0	0	0
227	5,146,539	0	5,146,539	0	0	0	0
228	1,526,564	0	1,526,564	0	0	0	0
229	6,026,996	0	6,026,996	0	0	0	0
230	6,605,138	0	6,605,138	0	0	0	0
231	12,449	0	12,449	0	0	0	0
232	3,889,074	0	3,889,074	0	0	0	0
233	429,801	0	429,801	0	0	0	0
234	3,804,781	0	3,804,781	0	0	0	0
235	90,232	0	90,232	0	0	0	0
236	11,840	0	11,840	0	0	0	0
237	6,755	0	6,755	0	0	0	0
238	12,255,390	0	12,255,390	0	0	0	0
239	9,500,437	0	9,500,437	0	0	0	0
240	2,588,504	0	2,588,504	0	0	0	0
241	1,241,099	0	1,241,099	0	0	0	0
242	1,046,154	0	1,046,154	0	0	0	0
243	111,805	0	111,805	0	0	0	0
244	43,814	0	43,814	0	0	0	0
245	9,830,152	0	9,830,152	0	0	0	0
246	4,732,573	0	4,732,573	0	0	0	0
247	2,517,403	0	2,517,403	0	0	0	0
248	2,457,266	0	2,457,266	0	0	0	0
249	3,243,802	0	3,243,802	0	0	0	0
250	1,644,098	0	1,644,098	0	0	0	0
251	33,066	0	33,066	0	0	0	0
252	6,605,441	0	6,605,441	0	0	0	0
253	910,875	0	910,875	0	0	0	0
254	4,107,674	0	4,107,674	0	0	0	0
255	243,856	0	243,856	0	0	0	0
256	8,783,355	0	8,783,355	0	0	0	0
257	775,017	0	775,017	0	0	0	0
258	6,163,420	0	6,163,420	0	0	0	0

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LEHMAN BROTHERS HOLDINGS, INC.

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	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
209	0	0	62,939,736	62,939,736			
210	0	0	-58,053,622	-58,053,622	MTS Repo 105 Benefit - Longs		
211	0	0	73,883	73,883			
212	0	0	377,844	377,844			
213	0	0	212,584	0			
214	0	0	104,725	104,725			
215	0	0	14,724,244	14,724,244			
216	0	0	3,375,812	3,375,812			
217	0	0	9,256,120	9,256,120			
218	0	0	4,731	4,731			
219	0	0	958,406	958,406			
220	0	0	10,607,359	10,607,359			
221	0	0	2,038,877	2,038,877			
222	0	0	186,116	186,116			
223	0	0	11,797	11,797			
224	0	0	2,037,706	2,037,706			
225	0	0	15,777,169	15,777,169			
226	0	0	7,005,050	7,005,050			
227	0	0	5,146,539	5,146,539			
228	0	0	1,526,564	1,526,564			
229	0	0	6,026,996	6,026,996			
230	0	0	6,605,138	6,605,138			
231	0	0	12,449	12,449			
232	0	0	3,889,074	3,889,074			
233	0	0	429,801	429,801			
234	0	0	3,804,781	3,804,781			
235	0	0	90,232	90,232			
236	0	0	11,840	11,840			
237	0	0	6,755	6,755			
238	0	0	12,255,390	12,255,390			
239	0	0	9,500,437	9,500,437			
240	0	0	2,588,504	2,588,504			
241	0	0	1,241,099	1,241,099			
242	0	0	1,046,154	1,046,154			
243	0	0	111,805	111,805			
244	0	0	43,814	43,814			
245	0	0	9,830,152	9,830,152			
246	0	0	4,732,573	4,732,573			
247	0	0	2,517,403	2,517,403			
248	0	0	2,457,266	2,457,266			
249	0	0	3,243,802	3,243,802			
250	0	0	1,644,098	1,644,098			
251	0	0	33,066	33,066			
252	0	0	6,605,441	6,605,441			
253	0	0	910,875	910,875			
254	0	0	4,107,674	4,107,674			
255	0	0	243,856	243,856			
256	0	0	8,783,355	8,783,355			
257	0	0	775,017	775,017			
258	0	0	6,163,420	6,163,420			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G	H
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2	**Agencies**							
3								
4	**Q2 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
259	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	465139AW3
260	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	465139EB5
261	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	465139HB2
262	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	465139SU8
263	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	761157AE6
264	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116EBP4
265	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116EBQ2
266	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116EBZ2
267	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116EFG0
268	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116EGA2
269	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116EGP9
270	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAA5
271	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAC1
272	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAD9
273	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAE7
274	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	76116FAG2
275	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	86331TCK9
276	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	86331TCL7
277	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	86331TCP8
278	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	88059FAV3
279	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31331SWL3
280	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31331VUZ7
281	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	3134A4ZY3
282	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31359MLS0
283	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31359MNU3
284	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31359MRG0
285	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	31359MRK1
286	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	078004215	31359MNU3
287	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	078004215	31359MRK1
288	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	078004215	31359MTP8
289	AGENCY	OTHERS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	038461AC3
290	AGENCY	OTHERS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	038461AC3
291	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133X72S2
292	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133X72S2
293	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133X8AS1
294	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133X8AS1
295	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133XDVS7
296	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133XDVS7
297	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133XFKF2
298	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133XFKF2
299	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133XFPR1
300	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133XFPR1
301	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133XMFY2
302	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133XMFY2
303	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133XN4B2
304	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	3133XN4B2
305	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	31359MRK1
306	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	31359MTP8
307	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	31364FCB5
308	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	31364FCB5

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
259		40,801	465139AW3	0	USD
260		42,050	465139EB5	0	USD
261	US465139HB25	40,132	465139HB2	0	USD
262		43,600	465139SU8	0	USD
263	US761157AE69	44,119	761157AE6	0	USD
264	US76116EBP43	39,736	76116EBP4	0	USD
265	US76116EBQ26	39,918	76116EBQ2	0	USD
266	US76116EBZ25	41,562	76116EBZ2	0	USD
267	US76116EFG08	41,470	76116EFG0	0	USD
268	US76116EGA29	44,757	76116EGA2	0	USD
269	US76116EGP97	47,133	76116EGP9	0	USD
270	US76116FAA57	43,753	76116FAA5	0	USD
271	US76116FAC14	47,588	76116FAC1	0	USD
272	US76116FAD96	44,027	76116FAD9	0	USD
273	US76116FAE79	44,119	76116FAE7	0	USD
274	US76116FAG28	44,211	76116FAG2	0	USD
275	US86331TCK97	39,859	86331TCK9	0	USD
276	US86331TCL70	40,040	86331TCL7	0	USD
277	US86331TCP84	40,589	86331TCP8	0	USD
278	US88059FAV31	45,962	88059FAV3	0	USD
279		45,663	31331SWL3	0	USD
280		42,607	31331VUZ7	0	USD
281		42,548	3134A4ZY3	0	USD
282	US31359MLS07	40,862	31359MLS0	0	USD
283	US31359MNU35	41,122	31359MNU3	0	USD
284	US31359MRG05	41,348	31359MRG0	0	USD
285	US31359MRK17	41,395	31359MRK1	0	USD
286	US31359MNU35	41,122	1US509854	0	USD
287	US31359MRK17	41,395	1US075187	0	USD
288	US31359MTP85	41,641	1US113608	0	USD
289	US038461AC32	42,262	038461AC3	0	USD
290	US038461AC32	42,262	038461AC3	0	USD
291		43,600	3133X72S2	0	USD
292		43,600	3133X72S2	0	USD
293	US3133X8AS11	43,692	3133X8AS1	0	USD
294	US3133X8AS11	43,692	3133X8AS1	0	USD
295	US3133XDVS78	44,176	3133XDVS7	0	USD
296	US3133XDVS78	44,176	3133XDVS7	0	USD
297	US3133XFKF25	44,358	3133XFKF2	0	USD
298	US3133XFKF25	44,358	3133XFKF2	0	USD
299		42,531	3133XFPR1	0	USD
300		42,531	3133XFPR1	0	USD
301		44,834	3133XMFY2	0	USD
302		44,834	3133XMFY2	0	USD
303		44,904	3133XN4B2	0	USD
304		44,904	3133XN4B2	0	USD
305	US31359MRK17	41,395	31359MRK1	0	USD
306	US31359MTP85	41,641	31359MTP8	0	USD
307	US31364FCB58	46,657	31364FCB5	0	USD
308	US31364FCB58	46,657	31364FCB5	0	USD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product Name			Trade Date position	SD Position
259	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES			27,000	27,000
260	GOVERNMENT OF ISRAEL-AID ZERO COUPON AID/GTC			38,251,000	38,251,000
261	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES			100,000	100,000
262	STATE OF ISRAEL AID CL 11-Z ZERO COUPON GUARANTEED NOTES			18,000,000	18,000,000
263	RESOLUTION FUNDING CORP			-2,265,000	-2,265,000
264	RESOLUTION FDG CORP FED CPN STRIPS SER A INT PMT 8.1252019 BD	R/MD0000	10/15/2008	212,000	212,000
265	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER-A-INT PMTON 8.125% 2019	R/MD0000	04/15/2009	4,874,000	4,874,000
266	RESOLUTION FDG CORP FED CPN STRIPS SER-A-INT PMT ON 8.125% 2019 ZERO CPN	R/MD0000	10/15/2013	1,281,000	1,281,000
267	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	07/15/2013	100,000	100,000
268	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	07/15/2022	-13,535,000	-13,535,000
269	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN	R/MD0000	01/15/2029	40,000	40,000
270	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD	R/MD0000	10/15/2019	114,150,000	114,150,000
271	RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000	04/15/2030	246,396,000	246,396,000
272	RESOLUTION FDG CORP FED GENERIC PRIN PMT	R/MD0000	07/15/2020	128,376,000	128,376,000
273	RESOLUTION FDG CORP FED GENERIC PRIN PMT	R/MD0000	10/15/2020	17,000,000	17,000,000
274	RESOLUTION FDG CORP FED GENERIC PRIN PMT	R/MD0000	01/15/2021	-87,000,000	-87,000,000
275	STRIP RCPTS ISRAEL STATE US GOVT GTD NOTE	R/MD0000	02/15/2009	47,000	47,000
276	STRIP RCPTS-ISRAEL ST 1994-2 AMORTIZING ON 6.80% GTD	R/MD0000	08/15/2009	-280	-280
277	ISRAEL GOVERNMENT AID BOND 0.000% 20110215 SERIES# 1234			720	720
278	TENNESSEE VALLEY AUTH FEDL PRIN STRIPS GENERIC PRIN PMT 6.75% 11/1/25 ZERO CPN	R/MD0000	11/01/2025	270,000	270,000
279	FEDERAL FARM CREDIT BANK			10,000,000	10,000,000
280	FEDERAL FARM CREDIT BANK			750,000	750,000
281	FREDDIE MAC			8,560,000	8,560,000
282	FEDERAL NATIONAL MTG ASSN			-11,000	-11,000
283	FEDERAL NATIONAL MORTGAGE ASSO			11,938,000	11,938,000
284	FEDERAL NATIONAL MORTGAGE ASSO			-1,000	-1,000
285	FEDERAL NATIONAL MORTGAGE ASSO			6,500,000	6,500,000
286	FEDERAL NATIONAL MORTGAGE ASSO			100,000,000	100,000,000
287	FEDERAL NATIONAL MORTGAGE ASSO			130,000,000	130,000,000
288	FEDERAL NATIONAL MORTGAGE ASSO			320,000,000	320,000,000
289	EGYPT GOVERNMENT AID BONDS 4.450% 20150915			466,563,000	466,563,000
290	EGYPT GOVERNMENT AID BONDS 4.450% 20150915			0	0
291	FEDERAL HOME LOAN BANK SYSTEM			463,505,000	463,505,000
292	FEDERAL HOME LOAN BANK SYSTEM			0	0
293	FEDERAL HOME LOAN BANK SYSTEM			150,035,000	150,035,000
294	FEDERAL HOME LOAN BANK SYSTEM			0	0
295	FEDERAL HOME LOAN BANK SYSTEM			199,650,000	199,650,000
296	FEDERAL HOME LOAN BANK SYSTEM			0	0
297	FEDERAL HOME LOAN BANK SYSTEM			152,495,000	152,495,000
298	FEDERAL HOME LOAN BANK SYSTEM			0	0
299	FEDERAL HOME LOAN BANK SYSTEM			53,500,000	53,500,000
300	FEDERAL HOME LOAN BANK SYSTEM			0	0
301	FEDERAL HOME LOAN BANK SYSTEM			420,750,000	420,750,000
302	FEDERAL HOME LOAN BANK SYSTEM			0	0
303	FEDERAL HOME LOAN BANK SYSTEM			53,500,000	53,500,000
304	FEDERAL HOME LOAN BANK SYSTEM			0	0
305	FEDERAL NATIONAL MORTGAGE ASSO			2,818,000	2,818,000
306	FEDERAL NATIONAL MORTGAGE ASSO			1,350,000	1,350,000
307	FEDERAL NATIONAL MTG ASSN-MTN			92,981,000	92,981,000
308	FEDERAL NATIONAL MTG ASSN-MTN			0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPM Quick Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quick Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
259	24,277	0	24,277	0	0	0	0
260	29,307,266	0	29,307,266	0	0	0	0
261	95,987	0	95,987	0	0	0	0
262	10,732,571	0	10,732,571	0	0	0	0
263	0	0	0	-3,299,172	0	-3,299,172	0
264	210,337	0	210,337	0	0	0	0
265	4,774,728	0	4,774,728	0	0	0	0
266	1,048,821	0	1,048,821	0	0	0	0
267	82,964	0	82,964	0	0	0	0
268	0	0	0	-6,780,503	0	-6,780,503	0
269	14,032	0	14,032	0	0	0	0
270	66,342,339	0	66,342,339	0	0	0	0
271	83,867,410	0	83,867,410	0	0	0	0
272	70,975,797	0	70,975,797	0	0	0	0
273	9,284,666	0	9,284,666	0	0	0	0
274	0	0	0	-46,717,079	0	-46,717,079	0
275	46,207	0	46,207	0	0	0	0
276	0	0	0	-271	271	0	0
277	662	0	662	0	0	0	0
278	106,387	0	106,387	0	0	0	0
279	10,083,491	0	10,083,491	0	0	0	0
280	791,966	0	791,966	0	0	0	0
281	9,198,507	0	9,198,507	0	0	0	0
282	0	0	0	-11,619	4	-11,615	0
283	12,472,728	0	12,472,728	0	0	0	0
284	0	0	0	-1,023	0	-1,023	0
285	6,550,975	0	6,550,975	0	0	0	0
286	104,464,629	0	104,464,629	0	0	0	96,551,724
287	131,002,797	0	131,002,797	0	0	0	122,671,570
288	334,163,842	0	334,163,842	0	0	0	298,333,440
289	483,774,874	0	483,774,874	0	0	0	0
290	0	0	0	0	0	0	387,797,234
291	489,024,352	0	489,024,352	0	0	0	0
292	0	0	0	0	0	0	457,237,769
293	156,837,589	0	156,837,589	0	0	0	0
294	0	0	0	0	0	0	146,608,935
295	211,705,653	0	211,705,653	0	0	0	0
296	0	0	0	0	0	0	191,847,324
297	167,134,684	0	167,134,684	0	0	0	0
298	0	0	0	0	0	0	156,270,930
299	58,194,529	0	58,194,529	0	0	0	0
300	0	0	0	0	0	0	45,766,997
301	441,755,858	0	441,755,858	0	0	0	0
302	0	0	0	0	0	0	392,671,950
303	56,569,055	0	56,569,055	0	0	0	0
304	0	0	0	0	0	0	49,431,861
305	2,840,100	0	2,840,100	0	0	0	0
306	1,409,946	0	1,409,946	0	0	0	0
307	105,584,704	0	105,584,704	0	0	0	0
308	0	0	0	0	0	0	95,556,617

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
259	0	0	24,277	24,277			
260	0	0	29,307,266	29,307,266			
261	0	0	95,987	95,987			
262	0	0	10,732,571	10,732,571			
263	0	0	3,299,172	0			
264	0	0	210,337	210,337			
265	0	0	4,774,728	4,774,728			
266	0	0	1,048,821	1,048,821			
267	0	0	82,964	82,964			
268	0	0	6,780,503	0			
269	0	0	14,032	14,032			
270	0	0	66,342,339	66,342,339			
271	0	0	83,867,410	83,867,410			
272	0	0	70,975,797	70,975,797			
273	0	0	9,284,666	9,284,666			
274	0	0	46,717,079	0			
275	0	0	46,207	46,207			
276	0	0	0	0			
277	0	0	662	662			
278	0	0	106,387	106,387			
279	0	0	10,083,491	10,083,491			
280	0	0	791,966	791,966			
281	0	0	9,198,507	9,198,507			
282	0	0	11,615	0			
283	0	0	12,472,728	12,472,728			
284	0	0	1,023	0			
285	0	0	6,550,975	6,550,975			
286	0	0	7,912,905	7,912,905			
287	0	0	8,331,228	8,331,228			
288	0	0	35,830,402	35,830,402			
289	0	0	483,774,874	483,774,874			
290	0	0	-387,797,234	-387,797,234	MTS Repo 105 Benefit - Longs		
291	0	0	489,024,352	489,024,352			
292	0	0	-457,237,769	-457,237,769	MTS Repo 105 Benefit - Longs		
293	0	0	156,837,589	156,837,589			
294	0	0	-146,608,935	-146,608,935	MTS Repo 105 Benefit - Longs		
295	0	0	211,705,653	211,705,653			
296	0	0	-191,847,324	-191,847,324	MTS Repo 105 Benefit - Longs		
297	0	0	167,134,684	167,134,684			
298	0	0	-156,270,930	-156,270,930	MTS Repo 105 Benefit - Longs		
299	0	0	58,194,529	58,194,529			
300	0	0	-45,766,997	-45,766,997	MTS Repo 105 Benefit - Longs		
301	0	0	441,755,858	441,755,858			
302	0	0	-392,671,950	-392,671,950	MTS Repo 105 Benefit - Longs		
303	0	0	56,569,055	56,569,055			
304	0	0	-49,431,861	-49,431,861	MTS Repo 105 Benefit - Longs		
305	0	0	2,840,100	2,840,100			
306	0	0	1,409,946	1,409,946			
307	0	0	105,584,704	105,584,704			
308	0	0	-95,556,617	-95,556,617	MTS Repo 105 Benefit - Longs		

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
309	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	31364FKW0
310	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	31364FKW0
311	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591CJ9
312	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591CJ9
313	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591CS9
314	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591CS9
315	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591CU4
316	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591CU4
317	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591DM1
318	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591DM1
319	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591DV1
320	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591DV1
321	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591EA6
322	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74	880591EA6
323	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3128X1KG1
324	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3128X3L76
325	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331L4Z8
326	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331LJL3
327	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331R6Y6
328	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331RN68
329	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331S6T5
330	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331SL68
331	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331SUM3
332	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331SUM3
333	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331SZJ5
334	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331T4V0
335	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V2U9
336	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V3M6
337	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V4Z6
338	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V4Z6
339	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V5A0
340	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V5B8
341	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331V7L4
342	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VA22
343	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VBM7
344	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VEF9
345	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VG42
346	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VGU4
347	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VHC3
348	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VJ80
349	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VMG8
350	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VNE2
351	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VSG2
352	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VUZ7
353	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VWF9
354	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VWF9
355	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331VZT6
356	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XBQ4
357	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XFD9
358	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XFJ6

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LBEX-DOCID 633334

	I	J	K	L	M
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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
309	US31364FKW04	46,741	31364FKW0	0	USD
310	US31364FKW04	46,741	31364FKW0	0	USD
311	US880591CJ98	45,962	880591CJ9	0	USD
312	US880591CJ98	45,962	880591CJ9	0	USD
313	US880591CS97	49,766	880591CS9	0	USD
314	US880591CS97	49,766	880591CS9	0	USD
315	US880591CU44	43,084	880591CU4	0	USD
316	US880591CU44	43,084	880591CU4	0	USD
317	US880591DM19	47,604	880591DM1	0	USD
318	US880591DM19	47,604	880591DM1	0	USD
319	US880591DV18	48,775	880591DV1	0	USD
320	US880591DV18	48,775	880591DV1	0	USD
321		42,934	880591EA6	0	USD
322		42,934	880591EA6	0	USD
323	US3128X1KG10	41,437	3128X1KG1	0	USD
324	US3128X3L764	41,956	3128X3L76	0	USD
325	US31331L4Z88	42,576	31331L4Z8	0	USD
326	US31331LJL36	48,005	31331LJL3	0	USD
327	US31331R6Y68	43,630	31331R6Y6	0	USD
328	US31331RN686	47,094	31331RN68	0	USD
329		44,824	31331S6T5	0	USD
330		43,105	31331SL68	0	USD
331	US31331SUM33	42,109	31331SUM3	0	USD
332	US31331SUM33	42,109	31331SUM3	0	USD
333		43,958	31331SZJ5	0	USD
334	US31331T4V02	43,690	31331T4V0	0	USD
335	US31331V2U92	42,607	31331V2U9	0	USD
336		42,375	31331V3M6	0	USD
337		43,004	31331V4Z6	0	USD
338		43,004	31331V4Z6	0	USD
339		43,460	31331V5A0	0	USD
340	US31331V5B84	44,102	31331V5B8	0	USD
341	US31331V7L49	43,507	31331V7L4	0	USD
342	US31331VA222	42,697	31331VA22	0	USD
343		45,020	31331VBM7	0	USD
344		45,383	31331VEF9	0	USD
345		42,541	31331VG42	0	USD
346	US31331VGU44	42,354	31331VGU4	0	USD
347		45,649	31331VHC3	0	USD
348	US31331VJ801	40,742	31331VJ80	0	USD
349		42,493	31331VMG8	0	USD
350		42,380	31331VNE2	0	USD
351		42,619	31331VSG2	0	USD
352		42,607	31331VUZ7	0	USD
353		49,782	31331VWF9	0	USD
354		49,782	31331VWF9	0	USD
355	US31331VZT69	42,965	31331VZT6	0	USD
356	US31331XBQ43	40,109	31331XBQ4	0	USD
357		42,738	31331XFD9	0	USD
358		43,895	31331XFJ6	0	USD

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8	Product Name	Trade Date position	SD Position
309	FEDERAL NATIONAL MTGE ASSN-MTN	50,000,000	50,000,000
310	FEDERAL NATIONAL MTGE ASSN-MTN	0	0
311	TENNESSEE VALLEY AUTHORITY	139,361,000	139,361,000
312	TENNESSEE VALLEY AUTHORITY	0	0
313	TENNESSEE VALLEY AUTHORITY	462,040,000	462,040,000
314	TENNESSEE VALLEY AUTHORITY	0	0
315	TENNESSEE VALLEY AUTHORITY	89,732,000	89,732,000
316	TENNESSEE VALLEY AUTHORITY	0	0
317	TENNESSEE VALLEY AUTHORITY	139,321,000	139,321,000
318	TENNESSEE VALLEY AUTHORITY	0	0
319	TENNESSEE VALLEY AUTHORITY	129,770,000	129,770,000
320	TENNESSEE VALLEY AUTHORITY	0	0
321	TENNESSEE VALLEY AUTHORITY	215,255,000	215,255,000
322	TENNESSEE VALLEY AUTHORITY	0	0
323	FREDDIE MAC	-410,000	-410,000
324	FREDDIE MAC	123,000	123,000
325	FEDERAL FARM CREDIT BANK	65,000	65,000
326	FEDERAL FARM CREDIT BANK	4,608,000	4,608,000
327	FEDERAL FARM CREDIT BANK-MTN	76,000	76,000
328	FEDERAL FARM CREDIT BANK MTN	2,125,000	2,125,000
329	FEDERAL FARM CREDIT BANK	400,000	400,000
330	FEDERAL FARM CREDIT BANK	13,955,000	13,955,000
331	FEDERAL FARM CREDIT BANK	31,765,000	31,765,000
332	FEDERAL FARM CREDIT BANK	0	0
333	FEDERAL FARM CREDIT BANK	535,000	535,000
334	FEDERAL FARM CREDIT BANK	5,000	5,000
335	FEDERAL FARM CREDIT BANK	1,081,000	1,081,000
336	FEDERAL FARM CREDIT BANK	19,950,000	19,950,000
337	FEDERAL FARM CREDIT BANK	32,205,000	32,205,000
338	FEDERAL FARM CREDIT BANK	0	0
339	FEDERAL FARM CREDIT BANK	9,750,000	9,750,000
340	FEDERAL FARM CREDIT BANK	9,000,000	9,000,000
341	FEDERAL FARM CREDIT BANK	14,275,000	14,275,000
342	FEDERAL FARM CREDIT BANK	424,000	424,000
343	FEDERAL FARM CREDIT BANK	600,000	600,000
344	FEDERAL FARM CREDIT BANK	8,300,000	8,300,000
345	FEDERAL FARM CREDIT BANK	8,205,000	8,205,000
346	FEDERAL FARM CREDIT BANK	225,000	225,000
347	FEDERAL FARM CREDIT BANK	10,000,000	10,000,000
348	FEDERAL FARM CREDIT BANK	-350,000	-350,000
349	FEDERAL FARM CREDIT BANK	6,500,000	6,500,000
350	FEDERAL FARM CREDIT BANK	1,240,000	1,240,000
351	FEDERAL FARM CREDIT BANK	200,000	200,000
352	FEDERAL FARM CREDIT BANK	9,000,000	9,000,000
353	FEDERAL FARM CREDIT BANK	79,103,000	79,103,000
354	FEDERAL FARM CREDIT BANK	0	0
355	FEDERAL FARM CREDIT BANK	330,000	330,000
356	FEDERAL FARM CREDIT BANK	-225,000	-225,000
357	FEDERAL FARM CREDIT BANK	3,000,000	3,000,000
358	FEDERAL FARM CREDIT BANK	18,390,000	18,390,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
309	59,112,133	0	59,112,133	0	0	0	0
310	0	0	0	0	0	0	55,269,844
311	166,959,026	0	166,959,026	0	0	0	0
312	0	0	0	0	0	0	140,020,107
313	516,152,642	0	516,152,642	0	0	0	0
314	0	0	0	0	0	0	417,801,758
315	103,868,486	0	103,868,486	0	0	0	0
316	0	0	0	0	0	0	81,172,563
317	177,993,071	0	177,993,071	0	0	0	0
318	0	0	0	0	0	0	149,316,578
319	125,121,049	0	125,121,049	0	0	0	0
320	0	0	0	0	0	0	112,687,953
321	234,844,230	-190,228	234,654,002	0	0	0	0
322	0	0	0	0	0	0	127,511,209
323	0	0	0	-415,606	415,606	0	0
324	127,525	0	127,525	0	0	0	0
325	70,926	0	70,926	0	0	0	0
326	5,796,927	0	5,796,927	0	0	0	0
327	89,564	0	89,564	0	0	0	0
328	2,364,349	0	2,364,349	0	0	0	0
329	396,749	0	396,749	0	0	0	0
330	14,112,762	0	14,112,762	0	0	0	0
331	32,732,876	0	32,732,876	0	0	0	0
332	0	0	0	0	0	0	28,904,684
333	527,904	0	527,904	0	0	0	0
334	5,248	0	5,248	0	0	0	0
335	1,141,405	-337,881	803,524	0	0	0	0
336	21,450,127	0	21,450,127	0	0	0	0
337	34,019,194	0	34,019,194	0	0	0	0
338	0	0	0	0	0	0	29,630,141
339	10,431,446	0	10,431,446	0	0	0	0
340	9,385,637	0	9,385,637	0	0	0	0
341	15,030,409	0	15,030,409	0	0	0	0
342	454,057	0	454,057	0	0	0	0
343	604,388	0	604,388	0	0	0	0
344	8,412,395	0	8,412,395	0	0	0	0
345	8,881,289	0	8,881,289	0	0	0	0
346	236,027	-236,027	0	0	0	0	0
347	10,490,515	0	10,490,515	0	0	0	0
348	0	0	0	-375,930	375,930	0	0
349	6,717,986	0	6,717,986	0	0	0	0
350	1,300,833	0	1,300,833	0	0	0	0
351	208,091	0	208,091	0	0	0	0
352	9,503,594	0	9,503,594	0	0	0	0
353	82,652,471	0	82,652,471	0	0	0	0
354	0	0	0	0	0	0	73,271,649
355	360,850	0	360,850	0	0	0	0
356	0	0	0	-232,543	0	-232,543	0
357	3,154,144	0	3,154,144	0	0	0	0
358	18,890,468	0	18,890,468	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
309	0	0	59,112,133	59,112,133			
310	0	0	-55,269,844	-55,269,844	MTS Repo 105 Benefit - Longs		
311	0	0	166,959,026	166,959,026			
312	0	0	-140,020,107	-140,020,107	MTS Repo 105 Benefit - Longs		
313	0	0	516,152,642	516,152,642			
314	0	0	-417,801,758	-417,801,758	MTS Repo 105 Benefit - Longs		
315	0	0	103,868,486	103,868,486			
316	0	0	-81,172,563	-81,172,563	MTS Repo 105 Benefit - Longs		
317	0	0	177,993,071	177,993,071			
318	0	0	-149,316,578	-149,316,578	MTS Repo 105 Benefit - Longs		
319	0	0	125,121,049	125,121,049			
320	0	0	-112,687,953	-112,687,953	MTS Repo 105 Benefit - Longs		
321	0	0	234,654,002	234,654,002			
322	0	0	-127,511,209	-127,511,209	MTS Repo 105 Benefit - Longs		
323	0	0	0	0			
324	0	0	127,525	127,525			
325	0	0	70,926	70,926			
326	0	0	5,796,927	5,796,927			
327	0	0	89,564	89,564			
328	0	0	2,364,349	2,364,349			
329	0	0	396,749	396,749			
330	0	0	14,112,762	14,112,762			
331	0	0	32,732,876	32,732,876			
332	0	0	-28,904,684	-28,904,684	MTS Repo 105 Benefit - Longs		
333	0	0	527,904	527,904			
334	0	0	5,248	5,248			
335	0	0	803,524	803,524			
336	0	0	21,450,127	21,450,127			
337	0	0	34,019,194	34,019,194			
338	0	0	-29,630,141	-29,630,141	MTS Repo 105 Benefit - Longs		
339	0	0	10,431,446	10,431,446			
340	0	0	9,385,637	9,385,637			
341	0	0	15,030,409	15,030,409			
342	0	0	454,057	454,057			
343	0	0	604,388	604,388			
344	0	0	8,412,395	8,412,395			
345	0	0	8,881,289	8,881,289			
346	0	0	0	0			
347	0	0	10,490,515	10,490,515			
348	0	0	0	0			
349	0	0	6,717,986	6,717,986			
350	0	0	1,300,833	1,300,833			
351	0	0	208,091	208,091			
352	0	0	9,503,594	9,503,594			
353	0	0	82,652,471	82,652,471			
354	0	0	-73,271,649	-73,271,649	MTS Repo 105 Benefit - Longs		
355	0	0	360,850	360,850			
356	0	0	232,543	0			
357	0	0	3,154,144	3,154,144			
358	0	0	18,890,468	18,890,468			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
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4	**Q2 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
359	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XFK3
360	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XFK3
361	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XFL1
362	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XKA9
363	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XKA9
364	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XKB7
365	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XKB7
366	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XLG5
367	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XS52
368	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XS52
369	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XT85
370	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31331XT85
371	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31339X2M5
372	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133M4YM9
373	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133M93V2
374	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133M9B43
375	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MAWE5
376	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MDYF4
377	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MEAB7
378	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MJQF0
379	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MNVV0
380	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133MTZL5
381	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X06Q7
382	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X7FK5
383	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133X9VB3
384	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XCUS0
385	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XDTL5
386	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XECU1
387	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XEUG2
388	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XEWA3
389	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XEWA3
390	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XEXR5
391	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFD60
392	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFGT7
393	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFJ49
394	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFJF4
395	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFJY3
396	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFLF1
397	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XFNL6
398	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGAY0
399	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGJ88
400	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGJA3
401	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGNJ9
402	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGRD8
403	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XGVF8
404	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHK68
405	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHRJ3
406	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHRJ3
407	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHVS8
408	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XHZK1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	I	J	K	L	M
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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
359		44,474	31331XFK3	0	USD
360		44,474	31331XFK3	0	USD
361	US31331XFL10	44,900	31331XFL1	0	USD
362		42,731	31331XKA9	0	USD
363		42,731	31331XKA9	0	USD
364		43,461	31331XKB7	0	USD
365		43,461	31331XKB7	0	USD
366	US31331XLG50	42,752	31331XLG5	0	USD
367		42,948	31331XS52	0	USD
368		42,948	31331XS52	0	USD
369		50,255	31331XT85	0	USD
370		50,255	31331XT85	0	USD
371	US31339X2M59	41,439	31339X2M5	0	USD
372	US3133M4YM99	46,962	3133M4YM9	0	USD
373	US3133M93V27	41,820	3133M93V2	0	USD
374	US3133M9B438	41,815	3133M9B43	0	USD
375		47,529	3133MAWE5	0	USD
376	US3133MDYF40	44,239	3133MDYF4	0	USD
377		42,412	3133MEAB7	0	USD
378		42,597	3133MJQF0	0	USD
379	US3133MNVV09	41,044	3133MNVV0	0	USD
380	US3133MTZL50	41,228	3133MTZL5	0	USD
381	US3133X06Q76	40,403	3133X06Q7	0	USD
382	US3133X7FK56	41,808	3133X7FK5	0	USD
383	US3133X9VB30	40,193	3133X9VB3	0	USD
384	US3133XCUS05	42,258	3133XCUS0	0	USD
385	US3133XDTL53	42,359	3133XDTL5	0	USD
386	US3133XECU19	40,592	3133XECU1	0	USD
387		42,440	3133XEUG2	0	USD
388		44,267	3133XEWA3	0	USD
389		44,267	3133XEWA3	0	USD
390		49,748	3133XEXR5	0	USD
391		42,472	3133XFD60	0	USD
392	US3133XFGT74	42,440	3133XFGT7	0	USD
393		49,748	3133XFJ49	0	USD
394	US3133XFJF44	42,508	3133XFJF4	0	USD
395	US3133XFJY33	40,704	3133XFJY3	0	USD
396	US3133XFLF16	41,439	3133XFLF1	0	USD
397		42,167	3133XFNL6	0	USD
398	US3133XGAY07	49,871	3133XGAY0	0	USD
399	US3133XGJ886	40,067	3133XGJ88	0	USD
400	US3133XGJA30	42,622	3133XGJA3	0	USD
401	US3133XGNJ92	40,074	3133XGNJ9	0	USD
402	US3133XGRD86	40,450	3133XGRD8	0	USD
403	US3133XGVF88	41,500	3133XGVF8	0	USD
404	US3133XHK684	42,662	3133XHK68	0	USD
405	US3133XHRJ30	44,540	3133XHRJ3	0	USD
406	US3133XHRJ30	44,540	3133XHRJ3	0	USD
407		42,713	3133XHVS8	0	USD
408	US3133XHZK11	42,720	3133XHZK1	0	USD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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7			
8	Product Name	Trade Date position	SD Position
359	FEDERAL FARM CREDIT BANK	22,022,000	22,022,000
360	FEDERAL FARM CREDIT BANK	0	0
361	FEDERAL FARM CREDIT BANK	9,500,000	9,500,000
362	FEDERAL FARM CREDIT BANK	24,720,000	24,720,000
363	FEDERAL FARM CREDIT BANK	0	0
364	FEDERAL FARM CREDIT BANK	27,770,000	27,770,000
365	FEDERAL FARM CREDIT BANK	0	0
366	FEDERAL FARM CREDIT BANK	-15,713,000	-15,713,000
367	FEDERAL FARM CREDIT BANK	24,280,000	24,280,000
368	FEDERAL FARM CREDIT BANK	0	0
369	FEDERAL FARM CREDIT BANK	26,492,000	26,492,000
370	FEDERAL FARM CREDIT BANK	0	0
371	FEDERAL HOME LOAN BANK SYSTEM	-117,470,000	-117,270,000
372	FEDERAL HOME LOAN BANK	4,310,000	4,310,000
373	FEDERAL HOME LOAN BANK	75,000	75,000
374	FEDERAL HOME LOAN BANK	375,000	375,000
375	FEDERAL HOME LOAN BANK	1,528,000	1,528,000
376	FEDERAL HOME LOAN BANK	100,000	100,000
377	FEDERAL HOME LOAN BANK	1,600,000	1,600,000
378	FEDERAL HOME LOAN BANK	7,445,000	7,445,000
379	FEDERAL HOME LOAN BANK	-22,970,000	-22,970,000
380	FEDERAL HOME LOAN BANK SYSTEM	-32,960,000	-32,960,000
381	FEDERAL HOME LOAN BANK SYSTEM	-75,000	-75,000
382	FEDERAL HOME LOAN BANK SYSTEM	-86,030,000	-86,030,000
383	FEDERAL HOME LOAN BANK SYSTEM	-500,000	-500,000
384	FEDERAL HOME LOAN BANK SYSTEM	1,235,000	1,235,000
385	FEDERAL HOME LOAN BANK SYSTEM	11,625,000	11,625,000
386	FEDERAL HOME LOAN BANK SYSTEM	-1,905,000	-1,905,000
387	FEDERAL HOME LOAN BANK SYSTEM	65,000	65,000
388	FEDERAL HOME LOAN BANK SYSTEM	24,000,000	24,000,000
389	FEDERAL HOME LOAN BANK SYSTEM	0	0
390	FEDERAL HOME LOAN BANK SYSTEM	2,000,000	2,000,000
391	FEDERAL HOME LOAN BANK SYSTEM	31,500,000	31,500,000
392	FEDERAL HOME LOAN BANK SYSTEM	2,850,000	2,850,000
393	FEDERAL HOME LOAN BANK SYSTEM	28,000,000	28,000,000
394	FEDERAL HOME LOAN BANK SYSTEM	-20,145,000	-20,145,000
395	FEDERAL HOME LOAN BANK SYSTEM	-200,000	-200,000
396	FEDERAL HOME LOAN BANK SYSTEM	-330,000	-330,000
397	FEDERAL HOME LOAN BANK SYSTEM	5,000,000	5,000,000
398	FEDERAL HOME LOAN BANK SYSTEM	1,820,000	1,820,000
399	FEDERAL HOME LOAN BANK SYSTEM	-100,000	-100,000
400	FEDERAL HOME LOAN BANK SYSTEM	3,170,000	3,170,000
401	FEDERAL HOME LOAN BANK SYSTEM	-50,000	-50,000
402	FEDERAL HOME LOAN BANK SYSTEM	-100,000	-100,000
403	FEDERAL HOME LOAN BANK SYSTEM	-7,425,000	-7,425,000
404	FEDERAL HOME LOAN BANK SYSTEM	15,970,000	15,970,000
405	FEDERAL HOME LOAN BANK SYSTEM	22,460,000	22,460,000
406	FEDERAL HOME LOAN BANK SYSTEM	0	0
407	FEDERAL HOME LOAN BANK SYSTEM	3,000,000	3,000,000
408	FEDERAL HOME LOAN BANK SYSTEM	-27,550,000	-27,550,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	Q	R	S	T	U	V	W
1							
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8	Gross Long Inventory TD @MV	Long EPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
359	22,431,019	0	22,431,019	0	0	0	0
360	0	0	0	0	0	0	19,047,315
361	9,799,714	0	9,799,714	0	0	0	0
362	26,009,481	0	26,009,481	0	0	0	0
363	0	0	0	0	0	0	19,675,448
364	29,224,229	0	29,224,229	0	0	0	0
365	0	0	0	0	0	0	24,599,079
366	0	0	0	-16,386,895	1,934,557	-14,452,338	0
367	26,418,689	0	26,418,689	0	0	0	0
368	0	0	0	0	0	0	20,347,171
369	29,301,096	0	29,301,096	0	0	0	0
370	0	0	0	0	0	0	25,853,592
371	0	0	0	-118,196,728	0	-118,196,728	0
372	4,897,777	0	4,897,777	0	0	0	0
373	86,183	0	86,183	0	0	0	0
374	432,778	0	432,778	0	0	0	0
375	1,968,111	0	1,968,111	0	0	0	0
376	112,066	0	112,066	0	0	0	0
377	1,789,989	0	1,789,989	0	0	0	0
378	8,029,387	0	8,029,387	0	0	0	0
379	0	0	0	-24,634,823	3,910	-24,630,913	0
380	0	0	0	-33,762,140	0	-33,762,140	0
381	0	0	0	-77,159	77,159	0	0
382	0	0	0	-92,439,095	0	-92,439,095	0
383	0	0	0	-514,091	0	-514,091	0
384	1,256,753	0	1,256,753	0	0	0	0
385	12,238,341	0	12,238,341	0	0	0	0
386	0	0	0	-1,992,211	0	-1,992,211	0
387	67,566	0	67,566	0	0	0	0
388	24,514,683	0	24,514,683	0	0	0	0
389	0	0	0	0	0	0	19,101,022
390	2,014,554	0	2,014,554	0	0	0	0
391	33,690,742	0	33,690,742	0	0	0	0
392	3,059,734	0	3,059,734	0	0	0	0
393	29,905,004	0	29,905,004	0	0	0	0
394	0	0	0	-21,346,247	3,295,449	-18,050,798	0
395	0	0	0	-213,965	0	-213,965	0
396	0	0	0	-356,685	356,685	0	0
397	5,401,809	0	5,401,809	0	0	0	0
398	1,927,053	-1,927,053	0	0	0	0	0
399	0	0	0	-104,038	0	-104,038	0
400	3,378,357	0	3,378,357	0	0	0	0
401	0	0	0	-51,845	0	-51,845	0
402	0	0	0	-104,690	0	-104,690	0
403	0	0	0	-7,873,070	0	-7,873,070	0
404	16,744,430	0	16,744,430	0	0	0	0
405	23,185,434	0	23,185,434	0	0	0	0
406	0	0	0	0	0	0	19,303,991
407	3,138,558	0	3,138,558	0	0	0	0
408	0	0	0	-28,584,984	0	-28,584,984	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
359	0	0	22,431,019	22,431,019			
360	0	0	-19,047,315	-19,047,315	MTS Repo 105 Benefit - Longs		
361	0	0	9,799,714	9,799,714			
362	0	0	26,009,481	26,009,481			
363	0	0	-19,675,448	-19,675,448	MTS Repo 105 Benefit - Longs		
364	0	0	29,224,229	29,224,229			
365	0	0	-24,599,079	-24,599,079	MTS Repo 105 Benefit - Longs		
366	0	0	14,452,338	0			
367	0	0	26,418,689	26,418,689			
368	0	0	-20,347,171	-20,347,171	MTS Repo 105 Benefit - Longs		
369	0	0	29,301,096	29,301,096			
370	0	0	-25,853,592	-25,853,592	MTS Repo 105 Benefit - Longs		
371	0	0	118,196,728	0			
372	0	0	4,897,777	4,897,777			
373	0	0	86,183	86,183			
374	0	0	432,778	432,778			
375	0	0	1,968,111	1,968,111			
376	0	0	112,066	112,066			
377	0	0	1,789,989	1,789,989			
378	0	0	8,029,387	8,029,387			
379	0	0	24,630,913	0			
380	0	0	33,762,140	0			
381	0	0	0	0			
382	0	0	92,439,095	0			
383	0	0	514,091	0			
384	0	0	1,256,753	1,256,753			
385	0	0	12,238,341	12,238,341			
386	0	0	1,992,211	0			
387	0	0	67,566	67,566			
388	0	0	24,514,683	24,514,683			
389	0	0	-19,101,022	-19,101,022	MTS Repo 105 Benefit - Longs		
390	0	0	2,014,554	2,014,554			
391	0	0	33,690,742	33,690,742			
392	0	0	3,059,734	3,059,734			
393	0	0	29,905,004	29,905,004			
394	0	0	18,050,798	0			
395	0	0	213,965	0			
396	0	0	0	0			
397	0	0	5,401,809	5,401,809			
398	0	0	0	0			
399	0	0	104,038	0			
400	0	0	3,378,357	3,378,357			
401	0	0	51,845	0			
402	0	0	104,690	0			
403	0	0	7,873,070	0			
404	0	0	16,744,430	16,744,430			
405	0	0	23,185,434	23,185,434			
406	0	0	-19,303,991	-19,303,991	MTS Repo 105 Benefit - Longs		
407	0	0	3,138,558	3,138,558			
408	0	0	28,584,984	0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
409	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XJUS5
410	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XJW20
411	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XKQX6
412	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XL4N0
413	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XLJP9
414	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XML66
415	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XMQ87
416	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XMTE1
417	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XP2W3
418	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3133XPCT9
419	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	313400MC4
420	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A1Z60
421	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A3U46
422	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4AA2
423	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4FM1
424	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4HF4
425	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4KX1
426	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4QD9
427	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4SA3
428	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4TZ7
429	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4UK8
430	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4UM4
431	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4UU6
432	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4UX0
433	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4VC5
434	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4VG6
435	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4VH4
436	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4ZT4
437	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4ZY3
438	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4ZY3
439	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4ZZ0
440	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3134A4ZZ0
441	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	313586YX1
442	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359M2D4
443	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359M4D2
444	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359M7X5
445	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MA45
446	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MC50
447	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEA7
448	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEB5
449	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEB5
450	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEK5
451	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEU3
452	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEU3
453	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MEV1
454	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MFG3
455	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MFJ7
456	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MFP3
457	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MGK3
458	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MGT4

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	I	J	K	L	M
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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
409	US3133XJUS57	40,249	3133XJUS5	0	USD
410	US3133XJW206	42,804	3133XJW20	0	USD
411		42,872	3133XKQX6	0	USD
412		42,891	3133XL4N0	0	USD
413		41,864	3133XLJP9	0	USD
414	US3133XML666	41,192	3133XML66	0	USD
415	US3133XMQ871	43,056	3133XMQ87	0	USD
416		43,038	3133XMTE1	0	USD
417	US3133XP2W36	41,332	3133XP2W3	0	USD
418		43,168	3133XPCT9	0	USD
419	US313400MC47	42,522	313400MC4	0	USD
420		46,174	3134A1Z60	0	USD
421	US3134A3U467	47,376	3134A3U46	0	USD
422	US3134A4AA29	47,922	3134A4AA2	0	USD
423	US3134A4FM12	40,709	3134A4FM1	0	USD
424	US3134A4HF43	40,801	3134A4HF4	0	USD
425	US3134A4KX12	48,410	3134A4KX1	0	USD
426	US3134A4QD93	41,105	3134A4QD9	0	USD
427	US3134A4SA37	41,289	3134A4SA3	0	USD
428	US3134A4TZ78	41,470	3134A4TZ7	0	USD
429	US3134A4UK80	41,593	3134A4UK8	0	USD
430	US3134A4UM47	41,654	3134A4UM4	0	USD
431	US3134A4UU62	41,835	3134A4UU6	0	USD
432	US3134A4UX02	42,019	3134A4UX0	0	USD
433	US3134A4VC55	42,202	3134A4VC5	0	USD
434	US3134A4VG69	42,325	3134A4VG6	0	USD
435	US3134A4VH43	39,801	3134A4VH4	0	USD
436	US3134A4ZT45	42,388	3134A4ZT4	0	USD
437		42,548	3134A4ZY3	0	USD
438		42,548	3134A4ZY3	0	USD
439	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD
440	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD
441	US313586YX10	43,143	313586YX1	0	USD
442		42,719	31359M2D4	0	USD
443	US31359M4D26	42,779	31359M4D2	0	USD
444	US31359M7X52	42,866	31359M7X5	0	USD
445	US31359MA453	42,109	31359MA45	0	USD
446	US31359MC509	40,330	31359MC50	0	USD
447	US31359MEA71	46,972	31359MEA7	0	USD
448	US31359MEB54	50,623	31359MEB5	0	USD
449	US31359MEB54	50,623	31359MEB5	0	USD
450	US31359MEK53	39,828	31359MEK5	0	USD
451	US31359MEU36	47,253	31359MEU3	0	USD
452	US31359MEU36	47,253	31359MEU3	0	USD
453	US31359MEV19	39,979	31359MEV1	0	USD
454	US31359MFG33	40,193	31359MFG3	0	USD
455	US31359MFJ71	47,498	31359MFJ7	0	USD
456	US31359MFP32	47,618	31359MFP3	0	USD
457	US31359MGK36	47,802	31359MGK3	0	USD
458	US31359MGT45	40,575	31359MGT4	0	USD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	N	O	P
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8	Product Name	Trade Date position	SD Position
409	FEDERAL HOME LOAN BANK SYSTEM	-15,000	-15,000
410	FEDERAL HOME LOAN BANK SYSTEM	650,000	650,000
411	FEDERAL HOME LOAN BANK SYSTEM	-42,090,000	-41,340,000
412	FEDERAL HOME LOAN BANK SYSTEM	41,735,000	41,735,000
413	FEDERAL HOME LOAN BANK SYSTEM	-835,000	-850,000
414	FEDERAL HOME LOAN BANK SYSTEM	-735,000	-735,000
415	FEDERAL HOME LOAN BANK SYSTEM	-317,995,000	-317,045,000
416	FEDERAL HOME LOAN BANK SYSTEM	650,000	650,000
417	FEDERAL HOME LOAN BANK SYSTEM	-2,860,000	-2,860,000
418	FEDERAL HOME LOAN BANK SYSTEM	3,470,000	3,470,000
419	FEDERAL HOME LOAN MTGE CORP	1,850,000	1,850,000
420	FREDDIE MAC	-2,000,000	-2,000,000
421	FEDERAL HOME LOAN MTG CORP	-1,600,000	-1,600,000
422	FEDERAL HOME LOAN MTG CORP	-162,754,000	-162,754,000
423	FREDDIE MAC	-2,382,000	-2,382,000
424	FEDERAL HOME LOAN MTG CORP	-21,966,000	-21,966,000
425	FREDDIE MAC	-225,742,000	-225,742,000
426	FEDERAL HOME LOAN MTG CORP	-78,795,000	-78,795,000
427	FREDDIE MAC	-810,000	-810,000
428	FREDDIE MAC	-58,835,000	-58,835,000
429	FREDDIE MAC	-76,076,000	-76,131,000
430	FREDDIE MAC	-165,214,000	-165,214,000
431	FREDDIE MAC	-162,605,000	-162,605,000
432	FREDDIE MAC	-82,335,000	-82,335,000
433	FREDDIE MAC	-57,631,000	-57,631,000
434	FREDDIE MAC	-101,680,000	-101,680,000
435	FREDDIE MAC	-6,271,000	-6,271,000
436	FREDDIE MAC	1,343,000	1,343,000
437	FREDDIE MAC	608,337,000	608,337,000
438	FREDDIE MAC	0	0
439	FREDDIE MAC	78,493,000	78,493,000
440	FREDDIE MAC	0	0
441	FEDERAL NATIONAL MTGE ASSOC DEBENTURES	250,000	250,000
442	FEDERAL NATIONAL MORTGAGE ASSO	-15,322,000	-15,322,000
443	FEDERAL NATIONAL MORTGAGE ASSO	-40,000	55,000
444	FEDERAL NATIONAL MORTGAGE ASSO	23,000	23,000
445	FEDERAL NATIONAL MORTGAGE ASSO	-5,668,000	-5,668,000
446	FEDERAL NATIONAL MORTGAGE ASSO	-35,000	-35,000
447	FEDERAL NATIONAL MORTGAGE ASSO	737,000	737,000
448	FEDERAL NATIONAL MTG ASSN	73,924,000	73,924,000
449	FEDERAL NATIONAL MTG ASSN	0	0
450	FEDERAL NATIONAL MORTGAGE ASSO	-71,000	-71,000
451	FEDERAL NATIONAL MTG ASSN	69,244,000	69,251,000
452	FEDERAL NATIONAL MTG ASSN	0	0
453	FEDERAL NATIONAL MTG ASSN	-38,000	-38,000
454	FEDERAL NATIONAL MORTGAGE ASSO	-457,000	-457,000
455	FEDERAL NATIONAL MTGE ASSN	-19,590,000	-20,190,000
456	FEDERAL NATIONAL MTG ASSN	-73,549,000	-73,549,000
457	FEDERAL NATIONAL MTG ASSN	-96,256,000	-96,256,000
458	FEDERAL NATIONAL MTG ASSN	-500,000	-500,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	Q	R	S	T	U	V	W
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5							
6							
7							
8	Gross Long Inventory TD @MV	Long EPM Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
409	0	0	0	-15,649	0	-15,649	0
410	681,824	0	681,824	0	0	0	0
411	0	0	0	-42,382,742	0	-42,382,742	0
412	44,994,248	0	44,994,248	0	0	0	0
413	0	0	0	-919,041	0	-919,041	0
414	0	0	0	-759,532	0	-759,532	0
415	0	0	0	-326,626,002	0	-326,626,002	0
416	666,996	0	666,996	0	0	0	0
417	0	0	0	-2,807,039	0	-2,807,039	0
418	3,417,307	0	3,417,307	0	0	0	0
419	2,371,306	0	2,371,306	0	0	0	0
420	0	0	0	-2,830,698	0	-2,830,698	0
421	0	0	0	-1,923,657	541,029	-1,382,628	0
422	0	0	0	-197,542,929	5,454,371	-192,088,558	0
423	0	0	0	-2,611,854	0	-2,611,854	0
424	0	0	0	-23,467,619	0	-23,467,619	0
425	0	0	0	-262,092,396	1,133	-262,091,263	0
426	0	0	0	-84,073,861	0	-84,073,861	0
427	0	0	0	-840,059	0	-840,059	0
428	0	0	0	-60,786,120	0	-60,786,120	0
429	0	0	0	-78,802,208	0	-78,802,208	0
430	0	0	0	-170,365,118	0	-170,365,118	0
431	0	0	0	-171,443,193	0	-171,443,193	0
432	0	0	0	-84,136,205	0	-84,136,205	0
433	0	0	0	-58,258,067	0	-58,258,067	0
434	0	0	0	-103,438,327	2,033	-103,436,294	0
435	0	0	0	-6,481,773	0	-6,481,773	0
436	1,388,285	-1,388,285	0	0	0	0	0
437	653,714,007	0	653,714,007	0	0	0	0
438	0	0	0	0	0	0	611,222,597
439	77,298,329	0	77,298,329	0	0	0	0
440	0	0	0	0	0	0	72,273,938
441	340,365	0	340,365	0	0	0	0
442	0	0	0	-15,993,845	0	-15,993,845	0
443	0	0	0	0	0	0	0
444	23,724	0	23,724	0	0	0	0
445	0	0	0	-5,892,342	0	-5,892,342	0
446	0	0	0	-36,719	26,228	-10,491	0
447	851,138	0	851,138	0	0	0	0
448	85,893,405	0	85,893,405	0	0	0	0
449	0	0	0	0	0	0	76,047,337
450	0	0	0	-73,628	0	-73,628	0
451	78,272,458	0	78,272,458	0	0	0	0
452	0	0	0	0	0	0	63,414,655
453	0	0	0	-40,512	0	-40,512	0
454	0	0	0	-499,489	0	-499,489	0
455	0	0	0	-25,623,341	1,778,288	-23,845,053	0
456	0	0	0	-92,941,169	0	-92,941,169	0
457	0	0	0	-113,881,446	0	-113,881,446	0
458	0	0	0	-538,669	0	-538,669	0

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
409	0	0	15,649	0			
410	0	0	681,824	681,824			
411	0	0	42,382,742	0			
412	0	0	44,994,248	44,994,248			
413	0	0	919,041	0			
414	0	0	759,532	0			
415	0	0	326,626,002	0			
416	0	0	666,996	666,996			
417	0	0	2,807,039	0			
418	0	0	3,417,307	3,417,307			
419	0	0	2,371,306	2,371,306			
420	0	0	2,830,698	0			
421	0	0	1,382,628	0			
422	0	0	192,088,558	0			
423	0	0	2,611,854	0			
424	0	0	23,467,619	0			
425	0	0	262,091,263	0			
426	0	0	84,073,861	0			
427	0	0	840,059	0			
428	0	0	60,786,120	0			
429	0	0	78,802,208	0			
430	0	0	170,365,118	0			
431	0	0	171,443,193	0			
432	0	0	84,136,205	0			
433	0	0	58,258,067	0			
434	0	0	103,436,294	0			
435	0	0	6,481,773	0			
436	0	0	0	0			
437	0	0	653,714,007	653,714,007			
438	0	0	-611,222,597	-611,222,597	MTS Repo 105 Benefit - Longs		
439	0	0	77,298,329	77,298,329			
440	0	0	-72,273,938	-72,273,938	MTS Repo 105 Benefit - Longs		
441	0	0	340,365	340,365			
442	0	0	15,993,845	0			
443	0	0	0	0			
444	0	0	23,724	23,724			
445	0	0	5,892,342	0			
446	0	0	10,491	0			
447	0	0	851,138	851,138			
448	0	0	85,893,405	85,893,405			
449	0	0	-76,047,337	-76,047,337	MTS Repo 105 Benefit - Longs		
450	0	0	73,628	0			
451	0	0	78,272,458	78,272,458			
452	0	0	-63,414,655	-63,414,655	MTS Repo 105 Benefit - Longs		
453	0	0	40,512	0			
454	0	0	499,489	0			
455	0	0	23,845,053	0			
456	0	0	92,941,169	0			
457	0	0	113,881,446	0			
458	0	0	538,669	0			

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
459	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MH89
460	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MLS0
461	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MPF4
462	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MQV8
463	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MRG0
464	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MS61
465	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MSD6
466	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MSL8
467	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MSY0
468	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MTG8
469	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MUT8
470	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MW41
471	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MWJ8
472	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MXX6
473	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MYN7
474	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31359MZC0
475	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364A6J6
476	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364CHD3
477	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364F6C0
478	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364F6P1
479	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FGK1
480	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FHW4
481	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FQN4
482	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FSY8
483	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31364FYC9
484	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	313771AA5
485	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAD1
486	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAG4
487	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAJ8
488	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAR0
489	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAS8
490	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAV1
491	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAY5
492	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EAAZ2
493	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EABA6
494	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	3137EABJ7
495	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398ABX9
496	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398ADM1
497	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398AFD9
498	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398AFD9
499	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398AKY7
500	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	31398AMW9
501	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	317705AA9
502	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	317705AD3
503	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	317705AP6
504	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CK6
505	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CP5
506	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CS9
507	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591CU4
508	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DS8

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	I	J	K	L	M
1					
2					
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5					
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7					
8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
459	US31359MH896	42,444	31359MH89	0	USD
460	US31359MLS07	40,862	31359MLS0	0	USD
461	US31359MPF40	41,167	31359MPF4	0	USD
462	US31359MQV80	41,326	31359MQV8	0	USD
463	US31359MRG05	41,348	31359MRG0	0	USD
464	US31359MS612	42,566	31359MS61	0	USD
465		43,256	31359MSD6	0	USD
466	US31359MSL80	41,472	31359MSL8	0	USD
467	US31359MSY02	39,693	31359MSY0	0	USD
468	US31359MTG86	41,562	31359MTG8	0	USD
469	US31359MUT88	41,744	31359MUT8	0	USD
470	US31359MW416	42,628	31359MW41	0	USD
471	US31359MWJ88	41,927	31359MWJ8	0	USD
472	US31359MXX63	42,065	31359MXX6	0	USD
473	US31359MYN72	40,405	31359MYN7	0	USD
474	US31359MZC09	42,292	31359MZC0	0	USD
475	US31364A6J64	45,667	31364A6J6	0	USD
476		46,230	31364CHD3	0	USD
477	US31364F6C03	46,997	31364F6C0	0	USD
478	US31364F6P16	47,007	31364F6P1	0	USD
479		46,703	31364FGK1	0	USD
480	US31364FHW41	46,717	31364FHW4	0	USD
481	US31364FQN41	46,780	31364FQN4	0	USD
482	US31364FSY87	46,805	31364FSY8	0	USD
483	US31364FYC93	46,860	31364FYC9	0	USD
484	US313771AA51	42,534	313771AA5	0	USD
485	US3137EAAD15	42,478	3137EAAD1	0	USD
486	US3137EAAG46	42,569	3137EAAG4	0	USD
487	US3137EAAJ84	42,661	3137EAAJ8	0	USD
488	US3137EAAR01	40,973	3137EAAR0	0	USD
489	US3137EAAS83	42,843	3137EAAS8	0	USD
490	US3137EAAV13	41,141	3137EAAV1	0	USD
491	US3137EAAY51	42,970	3137EAAY5	0	USD
492	US3137EAAZ27	41,207	3137EAAZ2	0	USD
493	US3137EABA66	43,056	3137EABA6	0	USD
494		41,423	3137EABJ7	0	USD
495	US31398ABX90	41,047	31398ABX9	0	USD
496	US31398ADM18	42,898	31398ADM1	0	USD
497		50,236	31398AFD9	0	USD
498		50,236	31398AFD9	0	USD
499	US31398AKY72	41,317	31398AKY7	0	USD
500		41,373	31398AMW9	0	USD
501	US317705AA95	43,014	317705AA9	0	USD
502		43,139	317705AD3	0	USD
503		43,734	317705AP6	0	USD
504		49,766	880591CK6	0	USD
505	US880591CP58	50,420	880591CP5	0	USD
506	US880591CS97	49,766	880591CS9	0	USD
507	US880591CU44	43,084	880591CU4	0	USD
508	US880591DS88	42,719	880591DS8	0	USD

	N	O	P
1			
2			
3			
4			
5			
6			
7			
8	Product Name	Trade Date position	SD Position
459	FANNIE MAE	-13,083,000	-13,072,000
460	FEDERAL NATIONAL MTG ASSN	-7,038,000	-7,038,000
461	FEDERAL NATIONAL MTG ASSN	-56,315,000	-56,315,000
462	FEDERAL NATIONAL MORTGAGE ASSO	-800,000	-820,000
463	FEDERAL NATIONAL MORTGAGE ASSO	-157,993,000	-157,993,000
464	FEDERAL NATIONAL MORTGAGE ASSO	15,000	15,000
465	FANNIE MAE	5,760,000	5,760,000
466	FANNIE MAE	-351,000	-351,000
467	FEDERAL NATIONAL MORTGAGE ASSO	-1,307,000	-1,307,000
468	FEDERAL NATIONAL MORTGAGE ASSO	-55,701,000	-55,701,000
469	FEDERAL NATIONAL MORTGAGE ASSO	-175,687,000	-175,687,000
470	FEDERAL NATIONAL MORTGAGE ASSO	17,691,000	17,789,000
471	FEDERAL NATIONAL MORTGAGE ASSO	-86,944,000	-59,944,000
472	FEDERAL NATIONAL MORTGAGE ASSO	1,400,000	1,400,000
473	FEDERAL NATIONAL MORTGAGE ASSO	-13,000	-13,000
474	FEDERAL NATIONAL MORTGAGE ASSO	-192,322,000	-192,322,000
475	FEDERAL NATIONAL MTGE ASSN	2,075,000	2,075,000
476	FEDERAL NATIONAL MTG ASSN-MTN	2,095,000	2,095,000
477	FEDERAL NATIONAL MTG ASSN-MTN	2,162,000	2,162,000
478	FEDERAL NATIONAL MTG ASSN-MTN	3,000,000	3,000,000
479	FEDERAL NATIONAL MTGE ASSN-MTN	319,000	319,000
480	FEDERAL NATIONAL MTG ASSN-MTN	517,000	517,000
481	FEDERAL NATIONAL MTG ASSN-MTN	974,000	974,000
482	FEDERAL NATIONAL MTG ASSN-MTN	850,000	850,000
483	FEDERAL NATIONAL MTG ASSN-MTN	12,955,000	12,955,000
484	FEDERAL HOME LOAN BANK OF CHIC	238,910,000	238,910,000
485	FREDDIE MAC	-40,000	-40,000
486	FREDDIE MAC	3,116,000	3,116,000
487	FREDDIE MAC	39,105,000	39,105,000
488	FREDDIE MAC	-2,840,000	-2,840,000
489	FREDDIE MAC	-34,580,000	-34,580,000
490	FREDDIE MAC	-36,000,000	-36,000,000
491	FREDDIE MAC	-100,000	-100,000
492	FREDDIE MAC	-2,730,000	-2,730,000
493	FREDDIE MAC	-156,354,000	-156,354,000
494	FREDDIE MAC	-1,465,000	-1,465,000
495	FEDERAL NATIONAL MORTGAGE ASSO	-3,170,000	-3,170,000
496	FEDERAL NATIONAL MORTGAGE ASSO	-63,267,000	-63,269,000
497	FEDERAL NATIONAL MORTGAGE ASSO	187,794,000	187,100,000
498	FEDERAL NATIONAL MORTGAGE ASSO	0	0
499	FEDERAL NATIONAL MORTGAGE ASSO	-37,935,000	-37,935,000
500	FEDERAL NATIONAL MORTGAGE ASSO	-1,750,000	-1,750,000
501	FINANCING CORPORATION SERIES A-2017 BONDS	85,000	85,000
502	FINANCING CORPORATION SERIES A-2018 BONDS	0	470,000
503	FINANCING CORPORATION	0	400,000
504	TENNESSEE VALLEY AUTHORITY	660,000	660,000
505	TENNESSEE VALLEY AUTHORITY	1,985,000	1,985,000
506	TENNESSEE VALLEY AUTHORITY	650,000	650,000
507	TENNESSEE VALLEY AUTHORITY	3,000,000	3,000,000
508	TENNESSEE VALLEY AUTHORITY	17,215,000	17,215,000

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	Q	R	S	T	U	V	W
1							
2							
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5							
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7							
8	Gross Long Inventory TD @MV	Long EPM Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
459	0	0	0	-13,613,277	1,989,088	-11,624,189	0
460	0	0	0	-7,434,072	2,342	-7,431,730	0
461	0	0	0	-57,928,672	798	-57,927,874	0
462	0	0	0	-852,985	852,985	0	0
463	0	0	0	-161,569,325	0	-161,569,325	0
464	16,152	-16,152	0	0	0	0	0
465	5,858,777	0	5,858,777	0	0	0	0
466	0	0	0	-358,976	358,976	0	0
467	0	0	0	-1,323,873	0	-1,323,873	0
468	0	0	0	-57,187,326	4,184	-57,183,142	0
469	0	0	0	-175,219,693	0	-175,219,693	0
470	18,721,040	0	18,721,040	0	0	0	0
471	0	0	0	-61,092,911	0	-61,092,911	0
472	1,463,059	0	1,463,059	0	0	0	0
473	0	0	0	-13,444	0	-13,444	0
474	0	0	0	-191,969,586	0	-191,969,586	0
475	2,854,185	0	2,854,185	0	0	0	0
476	2,693,162	0	2,693,162	0	0	0	0
477	2,466,337	0	2,466,337	0	0	0	0
478	3,371,492	0	3,371,492	0	0	0	0
479	355,655	0	355,655	0	0	0	0
480	565,743	0	565,743	0	0	0	0
481	1,123,105	0	1,123,105	0	0	0	0
482	923,123	0	923,123	0	0	0	0
483	13,921,418	0	13,921,418	0	0	0	0
484	257,871,579	0	257,871,579	0	0	0	0
485	0	0	0	-42,121	0	-42,121	0
486	3,381,804	-629,476	2,752,328	0	0	0	0
487	40,840,393	0	40,840,393	0	0	0	0
488	0	0	0	-2,962,527	0	-2,962,527	0
489	0	0	0	-35,784,577	853,738	-34,930,839	0
490	0	0	0	-38,720,007	0	-38,720,007	0
491	0	0	0	-107,907	107,907	0	0
492	0	0	0	-2,814,859	0	-2,814,859	0
493	0	0	0	-162,176,604	0	-162,176,604	0
494	0	0	0	-1,437,828	533,867	-903,961	0
495	0	0	0	-3,290,666	505,070	-2,785,596	0
496	0	0	0	-68,408,192	0	-68,408,192	0
497	202,234,478	0	202,234,478	0	0	0	0
498	0	0	0	0	0	0	176,206,944
499	0	0	0	-37,669,515	0	-37,669,515	0
500	0	0	0	-1,696,770	0	-1,696,770	0
501	125,335	0	125,335	0	0	0	0
502	0	0	0	0	0	0	0
503	0	0	0	0	0	0	0
504	747,110	0	747,110	0	0	0	0
505	2,326,108	0	2,326,108	0	0	0	0
506	726,126	0	726,126	0	0	0	0
507	3,472,624	0	3,472,624	0	0	0	0
508	17,982,116	0	17,982,116	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
459	0	0	11,624,189	0			
460	0	0	7,431,730	0			
461	0	0	57,927,874	0			
462	0	0	0	0			
463	0	0	161,569,325	0			
464	0	0	0	0			
465	0	0	5,858,777	5,858,777			
466	0	0	0	0			
467	0	0	1,323,873	0			
468	0	0	57,183,142	0			
469	0	0	175,219,693	0			
470	0	0	18,721,040	18,721,040			
471	0	0	61,092,911	0			
472	0	0	1,463,059	1,463,059			
473	0	0	13,444	0			
474	0	0	191,969,586	0			
475	0	0	2,854,185	2,854,185			
476	0	0	2,693,162	2,693,162			
477	0	0	2,466,337	2,466,337			
478	0	0	3,371,492	3,371,492			
479	0	0	355,655	355,655			
480	0	0	565,743	565,743			
481	0	0	1,123,105	1,123,105			
482	0	0	923,123	923,123			
483	0	0	13,921,418	13,921,418			
484	0	0	257,871,579	257,871,579			
485	0	0	42,121	0			
486	0	0	2,752,328	2,752,328			
487	0	0	40,840,393	40,840,393			
488	0	0	2,962,527	0			
489	0	0	34,930,839	0			
490	0	0	38,720,007	0			
491	0	0	0	0			
492	0	0	2,814,859	0			
493	0	0	162,176,604	0			
494	0	0	903,961	0			
495	0	0	2,785,596	0			
496	0	0	68,408,192	0			
497	0	0	202,234,478	202,234,478			
498	0	0	-176,206,944	-176,206,944	MTS Repo 105 Benefit - Longs		
499	0	0	37,669,515	0			
500	0	0	1,696,770	0			
501	0	0	125,335	125,335			
502	0	0	0	0			
503	0	0	0	0			
504	0	0	747,110	747,110			
505	0	0	2,326,108	2,326,108			
506	0	0	726,126	726,126			
507	0	0	3,472,624	3,472,624			
508	0	0	17,982,116	17,982,116			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
509	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DX7
510	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DX7
511	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591DY5
512	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591EA6
513	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591EB4
514	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591EB4
515	AGENCY	COUPON	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	880591EC2
516	AGENCY	COUPON	RIZZIERI SYND	GOVERNMENTS AMERICAS	AGENCIES	GM77	GM77	31331VJ80
517	AGENCY	COUPON	RIZZIERI SYND	GOVERNMENTS AMERICAS	AGENCIES	GM77	GM77	31331VJ80
518	AGENCY	COUPON	RIZZIERI SYND	GOVERNMENTS AMERICAS	AGENCIES	GM77	GM77	31331YG46
519	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X1MZ7
520	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X2EV3
521	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X2ME2
522	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X35R0
523	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X3K85
524	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X3WY5
525	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X4GL9
526	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X4GV7
527	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3128X4HN4
528	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331SQ89
529	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331SRZ8
530	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331TBF7
531	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331TEP2
532	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331V4Q6
533	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331VSK3
534	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331XE40
535	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331XVH2
536	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331XWL2
537	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331YGP9
538	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331YH94
539	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31331YWG1
540	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31339X2M5
541	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133M86T6
542	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133M8CM4
543	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MKGH4
544	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MNVV0
545	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133MTZL5
546	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X06Q7
547	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X0KH1
548	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X42H3
549	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X7FK5
550	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X7SH8
551	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X8EL2
552	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X9PS3
553	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133X9VB3
554	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XBB20
555	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XBV28
556	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XC4D2
557	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCJ46
558	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCQZ9

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	I	J	K	L	M
1					
2					
3					
4					
5					
6					
7					
8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
509	US880591DX73	49,475	880591DX7	0	USD
510	US880591DX73	49,475	880591DX7	0	USD
511	US880591DY56	42,170	880591DY5	0	USD
512		42,934	880591EA6	0	USD
513		54,072	880591EB4	0	USD
514		54,072	880591EB4	0	USD
515	US880591EC28	43,191	880591EC2	0	USD
516	US31331VJ801	40,742	31331VJ80	0	USD
517	US31331VJ801	40,742	31331VJ80	0	USD
518		40,654	31331YG46	0	USD
519	US3128X1MZ72	39,994	3128X1MZ7	0	USD
520	US3128X2EV34	40,520	3128X2EV3	0	USD
521	US3128X2ME27	39,825	3128X2ME2	0	USD
522		40,238	3128X35R0	0	USD
523		40,135	3128X3K85	0	USD
524	US3128X3WY53	40,078	3128X3WY5	0	USD
525	US3128X4GL99	40,394	3128X4GL9	0	USD
526		40,406	3128X4GV7	0	USD
527		40,422	3128X4HN4	0	USD
528	US31331SQ893	40,011	31331SQ89	0	USD
529	US31331SRZ82	39,918	31331SRZ8	0	USD
530		40,415	31331TBF7	0	USD
531	US31331TEP21	40,443	31331TEP2	0	USD
532	US31331V4Q62	40,442	31331V4Q6	0	USD
533	US31331VSK34	40,592	31331VSK3	0	USD
534	US31331XE402	40,434	31331XE40	0	USD
535	US31331XVH24	41,011	31331XVH2	0	USD
536	US31331XWL27	40,305	31331XWL2	0	USD
537		40,518	31331YGP9	0	USD
538		40,302	31331YH94	0	USD
539		40,605	31331YWG1	0	USD
540	US31339X2M59	41,439	31339X2M5	0	USD
541	US3133M86T61	39,888	3133M86T6	0	USD
542	US3133M8CM42	39,898	3133M8CM4	0	USD
543	US3133MKGH41	40,862	3133MKGH4	0	USD
544	US3133MNVV09	41,044	3133MNVV0	0	USD
545	US3133MTZL50	41,228	3133MTZL5	0	USD
546	US3133X06Q76	40,403	3133X06Q7	0	USD
547	US3133X0KH10	40,396	3133X0KH1	0	USD
548	US3133X42H32	40,589	3133X42H3	0	USD
549	US3133X7FK56	41,808	3133X7FK5	0	USD
550	US3133X7SH80	39,948	3133X7SH8	0	USD
551	US3133X8EL22	40,043	3133X8EL2	0	USD
552	US3133X9PS39	40,862	3133X9PS3	0	USD
553	US3133X9VB30	40,193	3133X9VB3	0	USD
554	US3133XBB207	40,254	3133XBB20	0	USD
555		40,484	3133XBV28	0	USD
556	US3133XC4D27	39,612	3133XC4D2	0	USD
557	US3133XCJ463	39,657	3133XCJ46	0	USD
558	US3133XCQZ93	40,438	3133XCQZ9	0	USD

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	N	O	P
1			
2			
3			
4			
5			
6			
7			
8	Product Name	Trade Date position	SD Position
509	TENNESSEE VALLEY AUTHORITY	20,125,000	20,125,000
510	TENNESSEE VALLEY AUTHORITY	0	0
511	TENNESSEE VALLEY AUTHORITY	-6,322,000	-6,322,000
512	TENNESSEE VALLEY AUTHORITY	-200,000	0
513	TENNESSEE VALLEY AUTHORITY	27,180,000	27,180,000
514	TENNESSEE VALLEY AUTHORITY	0	0
515	TENNESSEE VALLEY AUTHORITY	-19,700,000	-19,700,000
516	FEDERAL FARM CREDIT BANK	84,954,000	84,954,000
517	FEDERAL FARM CREDIT BANK	0	0
518	FEDERAL FARM CREDIT BANK	-138,450,000	-138,450,000
519	FREDDIE MAC	50,000	50,000
520	FREDDIE MAC	-483,000	-513,000
521	FREDDIE MAC	-854,000	-854,000
522	FREDDIE MAC	-3,713,000	-3,713,000
523	FREDDIE MAC	-2,660,000	-2,660,000
524	FREDDIE MAC	41,000	41,000
525	FREDDIE MAC	1,000,000	1,000,000
526	FREDDIE MAC	-50,000	-50,000
527	FREDDIE MAC	0	0
528	FEDERAL FARM CREDIT BANK	-4,690,000	-4,690,000
529	FEDERAL FARM CREDIT BANK	-15,945,000	-16,445,000
530	FEDERAL FARM CREDIT BANK	5,000	5,000
531	FEDERAL FARM CREDIT BANK	100,000	100,000
532	FEDERAL FARM CREDIT BANK	500,000	500,000
533	FEDERAL FARM CREDIT BANK	-8,287,000	-8,287,000
534	FEDERAL FARM CREDIT BANK	1,665,000	1,665,000
535	FEDERAL FARM CREDIT BANK	-500,000	-500,000
536	FEDERAL FARM CREDIT BANK	-16,900,000	-16,900,000
537	FEDERAL FARM CREDIT BANK	-37,115,000	-37,115,000
538	FEDERAL FARM CREDIT BANK	-200,000	0
539	FEDERAL FARM CREDIT BANK	45,000	45,000
540	FEDERAL HOME LOAN BANK SYSTEM	-140,000	-140,000
541	FEDERAL HOME LOAN BANK	5,000	5,000
542	FEDERAL HOME LOAN BANK	-175,000	-175,000
543	FEDERAL HOME LOAN BANK	5,000	5,000
544	FEDERAL HOME LOAN BANK	10,000	10,000
545	FEDERAL HOME LOAN BANK SYSTEM	-3,500,000	-3,500,000
546	FEDERAL HOME LOAN BANK SYSTEM	260,000	260,000
547	FEDERAL HOME LOAN BANK SYSTEM	35,000	35,000
548	FEDERAL HOME LOAN BANK SYSTEM	3,420,000	3,420,000
549	FEDERAL HOME LOAN BANK SYSTEM	-120,000	-120,000
550	FEDERAL HOME LOAN BANK SYSTEM	-4,735,000	-4,735,000
551	FEDERAL HOME LOAN BANK SYSTEM	920,000	920,000
552	FEDERAL HOME LOAN BANK SYSTEM	1,000,000	1,000,000
553	FEDERAL HOME LOAN BANK SYSTEM	-425,000	-425,000
554	FEDERAL HOME LOAN BANK SYSTEM	-2,130,000	-2,130,000
555	FEDERAL HOME LOAN BANK SYSTEM	-2,725,000	-2,725,000
556	FEDERAL HOME LOAN BANK SYSTEM	-35,000	-35,000
557	FEDERAL HOME LOAN BANK SYSTEM	-5,000	-5,000
558	FEDERAL HOME LOAN BANK SYSTEM	-12,345,000	-12,345,000

	Q	R	S	T	U	V	W
1							
2							
3							
4							
5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
509	19,125,258	0	19,125,258	0	0	0	0
510	0	0	0	0	0	0	17,771,040
511	0	0	0	-6,382,107	0	-6,382,107	0
512	0	0	0	0	0	0	0
513	26,131,318	0	26,131,318	0	0	0	0
514	0	0	0	0	0	0	17,978,498
515	0	0	0	-19,707,766	0	-19,707,766	0
516	91,247,819	-386,671	90,861,148	0	0	0	0
517	0	0	0	0	0	0	75,320,211
518	0	0	0	-135,815,744	0	-135,815,744	0
519	50,507	0	50,507	0	0	0	0
520	0	0	0	-540,318	0	-540,318	0
521	0	0	0	-874,153	0	-874,153	0
522	0	0	0	-3,828,923	0	-3,828,923	0
523	0	0	0	-2,703,387	0	-2,703,387	0
524	41,866	0	41,866	0	0	0	0
525	1,045,964	0	1,045,964	0	0	0	0
526	0	0	0	-52,337	0	-52,337	0
527	0	0	0	0	0	0	0
528	0	0	0	-4,827,488	0	-4,827,488	0
529	0	0	0	-16,733,167	0	-16,733,167	0
530	5,062	0	5,062	0	0	0	0
531	102,497	0	102,497	0	0	0	0
532	522,346	0	522,346	0	0	0	0
533	0	0	0	-8,719,059	0	-8,719,059	0
534	1,756,275	0	1,756,275	0	0	0	0
535	0	0	0	-517,867	0	-517,867	0
536	0	0	0	-17,466,965	0	-17,466,965	0
537	0	0	0	-38,183,302	0	-38,183,302	0
538	0	0	0	0	0	0	0
539	44,843	0	44,843	0	0	0	0
540	0	0	0	-141,106	0	-141,106	0
541	5,196	0	5,196	0	0	0	0
542	0	0	0	-181,656	0	-181,656	0
543	5,300	0	5,300	0	0	0	0
544	10,725	-10,725	0	0	0	0	0
545	0	0	0	-3,585,179	0	-3,585,179	0
546	267,483	-77,159	190,325	0	0	0	0
547	36,688	0	36,688	0	0	0	0
548	3,501,428	0	3,501,428	0	0	0	0
549	0	0	0	-128,940	0	-128,940	0
550	0	0	0	-4,811,458	0	-4,811,458	0
551	939,429	0	939,429	0	0	0	0
552	1,016,234	0	1,016,234	0	0	0	0
553	0	0	0	-436,977	0	-436,977	0
554	0	0	0	-2,196,976	1,211,947	-985,029	0
555	0	0	0	-2,783,952	0	-2,783,952	0
556	0	0	0	-35,694	0	-35,694	0
557	0	0	0	-5,093	0	-5,093	0
558	0	0	0	-12,767,632	0	-12,767,632	0

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
509	0	0	19,125,258	19,125,258			
510	0	0	-17,771,040	-17,771,040	MTS Repo 105 Benefit - Longs		
511	0	0	6,382,107	0			
512	0	0	0	0			
513	0	0	26,131,318	26,131,318			
514	0	0	-17,978,498	-17,978,498	MTS Repo 105 Benefit - Longs		
515	0	0	19,707,766	0			
516	0	0	90,861,148	90,861,148			
517	0	0	-75,320,211	-75,320,211	MTS Repo 105 Benefit - Longs		
518	0	0	135,815,744	0			
519	0	0	50,507	50,507			
520	0	0	540,318	0			
521	0	0	874,153	0			
522	0	0	3,828,923	0			
523	0	0	2,703,387	0			
524	0	0	41,866	41,866			
525	0	0	1,045,964	1,045,964			
526	0	0	52,337	0			
527	791,527	0	791,527	791,527			
528	0	0	4,827,488	0			
529	0	0	16,733,167	0			
530	0	0	5,062	5,062			
531	0	0	102,497	102,497			
532	0	0	522,346	522,346			
533	0	0	8,719,059	0			
534	0	0	1,756,275	1,756,275			
535	0	0	517,867	0			
536	0	0	17,466,965	0			
537	0	0	38,183,302	0			
538	0	0	0	0			
539	0	0	44,843	44,843			
540	0	0	141,106	0			
541	0	0	5,196	5,196			
542	0	0	181,656	0			
543	0	0	5,300	5,300			
544	0	0	0	0			
545	0	0	3,585,179	0			
546	0	0	190,325	190,325			
547	0	0	36,688	36,688			
548	0	0	3,501,428	3,501,428			
549	0	0	128,940	0			
550	0	0	4,811,458	0			
551	0	0	939,429	939,429			
552	0	0	1,016,234	1,016,234			
553	0	0	436,977	0			
554	0	0	985,029	0			
555	0	0	2,783,952	0			
556	0	0	35,694	0			
557	0	0	5,093	0			
558	0	0	12,767,632	0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
559	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCTV5
560	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XCZS5
561	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XDJG7
562	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XDT76
563	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XDTA9
564	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XECU1
565	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XENX3
566	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XES83
567	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XES91
568	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XFJF4
569	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGDD3
570	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGEQ3
571	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGH49
572	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGLE2
573	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XGYT5
574	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XHPH9
575	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XJVL9
576	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XJXU7
577	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XKQX6
578	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XKXD2
579	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XLJP9
580	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XMES6
581	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XMSQ5
582	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XNHZ5
583	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XNTD1
584	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XP2W3
585	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3133XR2Y5
586	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A1GH7
587	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A2UJ5
588	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A33L8
589	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A35H5
590	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4AA2
591	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4DY7
592	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4EW0
593	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4FM1
594	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4HF4
595	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4JT2
596	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4QD9
597	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4SA3
598	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4UK8
599	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4UM4
600	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4UQ5
601	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4UU6
602	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4UW2
603	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4VA9
604	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4VB7
605	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4VC5
606	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4VE1
607	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3134A4VG6
608	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359M2D4

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
559	US3133XCTV52	40,422	3133XCTV5	0	USD
560	US3133XCZS59	39,717	3133XCZS5	0	USD
561	US3133XDJG78	39,735	3133XDJG7	0	USD
562	US3133XDT767	39,794	3133XDT76	0	USD
563	US3133XDTA98	40,522	3133XDTA9	0	USD
564	US3133XECU19	40,592	3133XECU1	0	USD
565	US3133XENX39	40,613	3133XENX3	0	USD
566		40,249	3133XES83	0	USD
567	US3133XES916	41,341	3133XES91	0	USD
568	US3133XFJF44	42,508	3133XFJF4	0	USD
569	US3133XGDD33	40,774	3133XGDD3	0	USD
570	US3133XGEQ37	40,030	3133XGEQ3	0	USD
571	US3133XGH492	39,668	3133XGH49	0	USD
572		40,431	3133XGLE2	0	USD
573	US3133XGYT55	40,158	3133XGYT5	0	USD
574	US3133XHPH91	40,865	3133XHPH9	0	USD
575		40,613	3133XJVL9	0	USD
576	US3133XJXU76	39,864	3133XJXU7	0	USD
577		42,872	3133XKQX6	0	USD
578	US3133XKXD25	40,312	3133XKXD2	0	USD
579		41,864	3133XLJP9	0	USD
580	US3133XMES60	40,473	3133XMES6	0	USD
581	US3133XMSQ58	40,137	3133XMSQ5	0	USD
582	US3133XNHZ59	40,529	3133XNHZ5	0	USD
583	US3133XNTD10	40,186	3133XNTD1	0	USD
584	US3133XP2W36	41,332	3133XP2W3	0	USD
585		40,340	3133XR2Y5	0	USD
586	US3134A1GH78	40,882	3134A1GH7	0	USD
587	US3134A2UJ51	39,736	3134A2UJ5	0	USD
588	US3134A33L82	40,252	3134A33L8	0	USD
589	US3134A35H52	40,436	3134A35H5	0	USD
590	US3134A4AA29	47,922	3134A4AA2	0	USD
591	US3134A4DY77	40,617	3134A4DY7	0	USD
592	US3134A4EW03	40,623	3134A4EW0	0	USD
593	US3134A4FM12	40,709	3134A4FM1	0	USD
594	US3134A4HF43	40,801	3134A4HF4	0	USD
595	US3134A4JT29	40,923	3134A4JT2	0	USD
596	US3134A4QD93	41,105	3134A4QD9	0	USD
597	US3134A4SA37	41,289	3134A4SA3	0	USD
598	US3134A4UK80	41,593	3134A4UK8	0	USD
599	US3134A4UM47	41,654	3134A4UM4	0	USD
600	US3134A4UQ50	39,918	3134A4UQ5	0	USD
601	US3134A4UU62	41,835	3134A4UU6	0	USD
602	US3134A4UW29	40,162	3134A4UW2	0	USD
603	US3134A4VA99	39,614	3134A4VA9	0	USD
604	US3134A4VB72	40,371	3134A4VB7	0	USD
605	US3134A4VC55	42,202	3134A4VC5	0	USD
606	US3134A4VE12	40,469	3134A4VE1	0	USD
607	US3134A4VG69	42,325	3134A4VG6	0	USD
608		42,719	31359M2D4	0	USD

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LEHMAN BROTHERS HOLDINGS, INC.

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	N	O	P
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8	Product Name	Trade Date position	SD Position
559	FEDERAL HOME LOAN BANK SYSTEM	620,000	620,000
560	FEDERAL HOME LOAN BANK SYSTEM	-12,030,000	-12,030,000
561	FEDERAL HOME LOAN BANK SYSTEM	-20,000	-20,000
562	FEDERAL HOME LOAN BANK SYSTEM	-3,090,000	-3,090,000
563	FEDERAL HOME LOAN BANK SYSTEM	-380,000	-380,000
564	FEDERAL HOME LOAN BANK SYSTEM	-680,000	-680,000
565	FEDERAL HOME LOAN BANK SYSTEM	1,680,000	1,680,000
566	FEDERAL HOME LOAN BANK SYSTEM	-445,000	-445,000
567	FEDERAL HOME LOAN BANK SYSTEM	-500,000	-500,000
568	FEDERAL HOME LOAN BANK SYSTEM	275,000	275,000
569	FEDERAL HOME LOAN BANK SYSTEM	140,000	140,000
570	FEDERAL HOME LOAN BANK SYSTEM	-255,000	-255,000
571	FEDERAL HOME LOAN BANK SYSTEM	-90,000	-90,000
572	FEDERAL HOME LOAN BANK SYSTEM	50,000	50,000
573	FEDERAL HOME LOAN BANK SYSTEM	-4,000,000	-4,000,000
574	FEDERAL HOME LOAN BANK SYSTEM	870,000	870,000
575	FEDERAL HOME LOAN BANK SYSTEM	675,000	675,000
576	FEDERAL HOME LOAN BANK SYSTEM	-5,135,000	-5,135,000
577	FEDERAL HOME LOAN BANK SYSTEM	-100,000	-100,000
578	FEDERAL HOME LOAN BANK SYSTEM	-1,285,000	-885,000
579	FEDERAL HOME LOAN BANK SYSTEM	-550,000	-550,000
580	FEDERAL HOME LOAN BANK SYSTEM	-16,935,000	-16,935,000
581	FEDERAL HOME LOAN BANK SYSTEM	-11,815,000	-11,815,000
582	FEDERAL HOME LOAN BANK SYSTEM	-11,770,000	-11,770,000
583	FEDERAL HOME LOAN BANK SYSTEM	-22,075,000	-22,075,000
584	FEDERAL HOME LOAN BANK SYSTEM	-1,350,000	-1,350,000
585	FEDERAL HOME LOAN BANK SYSTEM	-800,000	0
586	FEDERAL HOME LOAN MTG CORP	200,000	200,000
587	FREDDIE MAC	-1,000	-1,000
588	FEDERAL HOME LOAN MTG CORP	-160,000	-111,000
589	FEDERAL HOME LOAN MTG CORP	-10,397,000	-10,397,000
590	FEDERAL HOME LOAN MTG CORP	-2,035,000	-2,035,000
591	FEDERAL HOME LOAN MTG CORP	-842,000	-840,000
592	FEDERAL HOME LOAN MTG CORP	-15,485,000	-15,503,000
593	FREDDIE MAC	-12,975,000	-12,975,000
594	FEDERAL HOME LOAN MTG CORP	-55,070,000	-55,070,000
595	FREDDIE MAC	-33,701,000	-34,501,000
596	FEDERAL HOME LOAN MTG CORP	-8,743,000	-8,683,000
597	FREDDIE MAC	-1,180,000	-1,180,000
598	FREDDIE MAC	-42,000	-42,000
599	FREDDIE MAC	-36,000	-36,000
600	FREDDIE MAC	-2,441,000	-2,441,000
601	FREDDIE MAC	-996,000	-996,000
602	FREDDIE MAC	-20,031,000	-20,020,000
603	FREDDIE MAC	-1,000	-1,000
604	FREDDIE MAC	-129,700,000	-129,700,000
605	FREDDIE MAC	-30,000	-30,000
606	FREDDIE MAC	-73,489,000	-73,489,000
607	FREDDIE MAC	-60,000	-60,000
608	FEDERAL NATIONAL MORTGAGE ASSO	-100,000	-100,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	Q	R	S	T	U	V	W
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
559	648,928	0	648,928	0	0	0	0
560	0	0	0	-12,198,722	0	-12,198,722	0
561	0	0	0	-20,283	0	-20,283	0
562	0	0	0	-3,199,104	0	-3,199,104	0
563	0	0	0	-400,159	0	-400,159	0
564	0	0	0	-711,131	0	-711,131	0
565	1,755,682	0	1,755,682	0	0	0	0
566	0	0	0	-462,838	0	-462,838	0
567	0	0	0	-524,764	0	-524,764	0
568	291,398	-291,398	0	0	0	0	0
569	149,593	0	149,593	0	0	0	0
570	0	0	0	-266,190	0	-266,190	0
571	0	0	0	-91,927	0	-91,927	0
572	52,438	0	52,438	0	0	0	0
573	0	0	0	-4,206,894	0	-4,206,894	0
574	904,788	-904,788	0	0	0	0	0
575	707,807	0	707,807	0	0	0	0
576	0	0	0	-5,299,026	0	-5,299,026	0
577	0	0	0	-102,522	0	-102,522	0
578	0	0	0	-915,932	0	-915,932	0
579	0	0	0	-594,674	0	-594,674	0
580	0	0	0	-17,454,453	0	-17,454,453	0
581	0	0	0	-12,052,726	0	-12,052,726	0
582	0	0	0	-12,062,050	0	-12,062,050	0
583	0	0	0	-22,693,766	0	-22,693,766	0
584	0	0	0	-1,325,001	0	-1,325,001	0
585	0	0	0	0	0	0	0
586	223,029	0	223,029	0	0	0	0
587	0	0	0	-1,017	0	-1,017	0
588	0	0	0	-120,096	0	-120,096	0
589	0	0	0	-11,369,068	0	-11,369,068	0
590	0	0	0	-2,469,985	68,199	-2,401,786	0
591	0	0	0	-897,232	0	-897,232	0
592	0	0	0	-16,437,918	0	-16,437,918	0
593	0	0	0	-14,227,037	0	-14,227,037	0
594	0	0	0	-58,834,643	0	-58,834,643	0
595	0	0	0	-37,496,552	0	-37,496,552	0
596	0	0	0	-9,264,716	0	-9,264,716	0
597	0	0	0	-1,223,790	0	-1,223,790	0
598	0	0	0	-43,474	0	-43,474	0
599	0	0	0	-37,122	0	-37,122	0
600	0	0	0	-2,465,768	0	-2,465,768	0
601	0	0	0	-1,050,136	0	-1,050,136	0
602	0	0	0	-20,702,605	0	-20,702,605	0
603	0	0	0	-1,019	0	-1,019	0
604	0	0	0	-134,294,965	0	-134,294,965	0
605	0	0	0	-30,326	0	-30,326	0
606	0	0	0	-75,305,367	0	-75,305,367	0
607	0	0	0	-61,038	1	-61,036	0
608	0	0	0	-104,385	0	-104,385	0

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
559	0	0	648,928	648,928			
560	0	0	12,198,722	0			
561	0	0	20,283	0			
562	0	0	3,199,104	0			
563	0	0	400,159	0			
564	0	0	711,131	0			
565	0	0	1,755,682	1,755,682			
566	0	0	462,838	0			
567	0	0	524,764	0			
568	0	0	0	0			
569	0	0	149,593	149,593			
570	0	0	266,190	0			
571	0	0	91,927	0			
572	0	0	52,438	52,438			
573	0	0	4,206,894	0			
574	0	0	0	0			
575	0	0	707,807	707,807			
576	0	0	5,299,026	0			
577	0	0	102,522	0			
578	0	0	915,932	0			
579	0	0	594,674	0			
580	0	0	17,454,453	0			
581	0	0	12,052,726	0			
582	0	0	12,062,050	0			
583	0	0	22,693,766	0			
584	0	0	1,325,001	0			
585	0	0	0	0			
586	0	0	223,029	223,029			
587	0	0	1,017	0			
588	0	0	120,096	0			
589	0	0	11,369,068	0			
590	0	0	2,401,786	0			
591	0	0	897,232	0			
592	0	0	16,437,918	0			
593	0	0	14,227,037	0			
594	0	0	58,834,643	0			
595	0	0	37,496,552	0			
596	0	0	9,264,716	0			
597	0	0	1,223,790	0			
598	0	0	43,474	0			
599	0	0	37,122	0			
600	0	0	2,465,768	0			
601	0	0	1,050,136	0			
602	0	0	20,702,605	0			
603	0	0	1,019	0			
604	0	0	134,294,965	0			
605	0	0	30,326	0			
606	0	0	75,305,367	0			
607	0	0	61,036	0			
608	0	0	104,385	0			

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	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
609	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359M2S1
610	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359M5H2
611	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359M5Z2
612	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MA45
613	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MC50
614	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MC92
615	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MEU3
616	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MEV1
617	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MF40
618	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MFG3
619	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MFJ7
620	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MFP3
621	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MFS7
622	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MGJ6
623	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MGT4
624	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MJH7
625	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MLS0
626	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MM26
627	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MMQ3
628	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MNU3
629	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MPF4
630	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MRG0
631	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MSL8
632	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MTG8
633	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MU68
634	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MUQ4
635	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MVE0
636	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MWJ8
637	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MXH1
638	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MYN7
639	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MZ30
640	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MZL0
641	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31359MZL0
642	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31364GBZ1
643	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3136F7DG9
644	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAB5
645	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAK5
646	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAP4
647	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAR0
648	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAX7
649	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EAAZ2
650	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABA6
651	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABB4
652	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABE8
653	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABF5
654	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABG3
655	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABH1
656	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABJ7
657	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABK4
658	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	3137EABL2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
609		40,162	31359M2S1	0	USD
610	US31359M5H21	40,955	31359M5H2	0	USD
611	US31359M5Z29	40,249	31359M5Z2	0	USD
612	US31359MA453	42,109	31359MA45	0	USD
613	US31359MC509	40,330	31359MC50	0	USD
614	US31359MC921	40,313	31359MC92	0	USD
615	US31359MEU36	47,253	31359MEU3	0	USD
616	US31359MEV19	39,979	31359MEV1	0	USD
617	US31359MF403	40,589	31359MF40	0	USD
618	US31359MFG33	40,193	31359MFG3	0	USD
619	US31359MFJ71	47,498	31359MFJ7	0	USD
620	US31359MFP32	47,618	31359MFP3	0	USD
621	US31359MFS70	40,344	31359MFS7	0	USD
622	US31359MGJ62	40,497	31359MGJ6	0	USD
623	US31359MGT45	40,575	31359MGT4	0	USD
624	US31359MJH79	40,678	31359MJH7	0	USD
625	US31359MLS07	40,862	31359MLS0	0	USD
626	US31359MM268	40,648	31359MM26	0	USD
627	US31359MMQ32	40,983	31359MMQ3	0	USD
628	US31359MNU35	41,122	31359MNU3	0	USD
629	US31359MPF40	41,167	31359MPF4	0	USD
630	US31359MRG05	41,348	31359MRG0	0	USD
631	US31359MSL80	41,472	31359MSL8	0	USD
632	US31359MTG86	41,562	31359MTG8	0	USD
633	US31359MU683	40,040	31359MU68	0	USD
634	US31359MUQ40	39,888	31359MUQ4	0	USD
635	US31359MVE01	39,948	31359MVE0	0	USD
636	US31359MWJ88	41,927	31359MWJ8	0	USD
637	US31359MXH14	40,224	31359MXH1	0	USD
638	US31359MYN72	40,405	31359MYN7	0	USD
639	US31359MZ302	40,831	31359MZ30	0	USD
640	US31359MZL08	40,527	31359MZL0	0	USD
641	US31359MZL08	40,527	31359MZL0	0	USD
642	US31364GBZ19	41,556	31364GBZ1	0	USD
643	US3136F7DG96	40,365	3136F7DG9	0	USD
644	US3137EAAB58	40,651	3137EAAB5	0	USD
645	US3137EAAK57	40,120	3137EAAK5	0	USD
646	US3137EAAP45	40,218	3137EAAP4	0	USD
647	US3137EAAR01	40,973	3137EAAR0	0	USD
648	US3137EAAX78	40,413	3137EAAX7	0	USD
649	US3137EAAZ27	41,207	3137EAAZ2	0	USD
650	US3137EABA66	43,056	3137EABA6	0	USD
651	US3137EABB40	40,147	3137EABB4	0	USD
652	US3137EABE88	41,264	3137EABE8	0	USD
653	US3137EABF53	40,599	3137EABF5	0	USD
654		40,298	3137EABG3	0	USD
655		40,326	3137EABH1	0	USD
656		41,423	3137EABJ7	0	USD
657		40,644	3137EABK4	0	USD
658		40,357	3137EABL2	0	USD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product Name	Trade Date position	SD Position
609	FEDERAL NATIONAL MORTGAGE ASSO	-3,291,000	-3,291,000
610	FEDERAL NATIONAL MORTGAGE ASSO	-1,778,000	-1,778,000
611	FEDERAL NATIONAL MORTGAGE ASSO	18,000	18,000
612	FEDERAL NATIONAL MORTGAGE ASSO	-1,000,000	-1,000,000
613	FEDERAL NATIONAL MORTGAGE ASSO	25,000	25,000
614	FEDERAL NATIONAL MORTGAGE ASSO	-15,196,000	-15,196,000
615	FEDERAL NATIONAL MTG ASSN	48,000	48,000
616	FEDERAL NATIONAL MTG ASSN	-6,229,000	-6,229,000
617	FEDERAL NATIONAL MORTGAGE ASSO	-20,931,000	-41,831,000
618	FEDERAL NATIONAL MORTGAGE ASSO	-4,830,000	-830,000
619	FEDERAL NATIONAL MTGE ASSN	-314,000	-314,000
620	FEDERAL NATIONAL MTG ASSN	-44,000	-44,000
621	FEDERAL NATIONAL MTG ASSN	2,000	0
622	FEDERAL NATIONAL MORTGAGE ASSO	-91,695,000	-91,695,000
623	FEDERAL NATIONAL MTG ASSN	-450,000	-450,000
624	FEDERAL NATIONAL MTG ASSN	-5,336,000	-5,233,000
625	FEDERAL NATIONAL MTG ASSN	-951,000	49,000
626	FEDERAL NATIONAL MORTGAGE ASSO	-5,632,000	-2,617,000
627	FEDERAL NATIONAL MORTGAGE ASSO	-1,594,000	-1,594,000
628	FEDERAL NATIONAL MORTGAGE ASSO	309,000	309,000
629	FEDERAL NATIONAL MTG ASSN	-11,598,000	2,000
630	FEDERAL NATIONAL MORTGAGE ASSO	-1,867,000	-1,867,000
631	FANNIE MAE	5,200,000	5,200,000
632	FEDERAL NATIONAL MORTGAGE ASSO	-2,717,000	-2,717,000
633	FEDERAL NATIONAL MORTGAGE ASSO	200,000	200,000
634	FANNIE MAE	-1,043,000	-1,043,000
635	FEDERAL NATIONAL MORTGAGE ASSO	400,000	400,000
636	FEDERAL NATIONAL MORTGAGE ASSO	-95,000	-95,000
637	FEDERAL NATIONAL MORTGAGE ASSO	-1,900,000	-1,900,000
638	FEDERAL NATIONAL MORTGAGE ASSO	-225,000	-225,000
639	FEDERAL NATIONAL MORTGAGE ASSO	-6,100,000	-6,100,000
640	FEDERAL NATIONAL MORTGAGE ASSO	95,268,000	95,268,000
641	FEDERAL NATIONAL MORTGAGE ASSO	0	0
642	FEDERAL NATIONAL MTG ASSN-MTN	-1,000	-1,000
643	FANNIE MAE	200,000	200,000
644	FREDDIE MAC	-18,167,000	-17,767,000
645	FREDDIE MAC	-71,537,000	-73,037,000
646	FREDDIE MAC	-27,643,000	-27,643,000
647	FREDDIE MAC	-4,864,000	-4,864,000
648	FREDDIE MAC	3,833,000	3,833,000
649	FREDDIE MAC	-660,000	-660,000
650	FREDDIE MAC	-50,000,000	-50,000,000
651	FREDDIE MAC	23,505,000	26,505,000
652	FREDDIE MAC	-28,875,000	-28,875,000
653	FREDDIE MAC	-14,595,000	-14,595,000
654	FREDDIE MAC	-3,400,000	-3,400,000
655	FREDDIE MAC	-3,323,000	-3,323,000
656	FREDDIE MAC	-500,000	-500,000
657	FREDDIE MAC	-315,000	-315,000
658	FREDDIE MAC	-1,000,000	-1,000,000

	Q	R	S	T	U	V	W
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
609	0	0	0	-3,441,171	261,408	-3,179,763	0
610	0	0	0	-1,875,578	0	-1,875,578	0
611	18,692	0	18,692	0	0	0	0
612	0	0	0	-1,039,580	0	-1,039,580	0
613	26,228	-26,228	0	0	0	0	0
614	0	0	0	-15,504,732	0	-15,504,732	0
615	54,259	0	54,259	0	0	0	0
616	0	0	0	-6,640,794	0	-6,640,794	0
617	0	0	0	-43,554,134	0	-43,554,134	0
618	0	0	0	-907,167	0	-907,167	0
619	0	0	0	-398,501	27,656	-370,844	0
620	0	0	0	-55,601	0	-55,601	0
621	2,220	0	2,220	0	0	0	0
622	0	0	0	-99,035,017	0	-99,035,017	0
623	0	0	0	-484,802	0	-484,802	0
624	0	0	0	-5,601,542	1,856,119	-3,745,422	0
625	0	0	0	0	0	0	0
626	0	0	0	-2,747,575	0	-2,747,575	0
627	0	0	0	-1,741,362	0	-1,741,362	0
628	322,841	0	322,841	0	0	0	0
629	0	0	0	0	0	0	0
630	0	0	0	-1,909,261	0	-1,909,261	0
631	5,318,159	-358,976	4,959,184	0	0	0	0
632	0	0	0	-2,789,500	204	-2,789,296	0
633	209,051	0	209,051	0	0	0	0
634	0	0	0	-1,054,861	0	-1,054,861	0
635	406,459	0	406,459	0	0	0	0
636	0	0	0	-96,821	0	-96,821	0
637	0	0	0	-1,947,096	0	-1,947,096	0
638	0	0	0	-232,689	0	-232,689	0
639	0	0	0	-6,386,242	0	-6,386,242	0
640	100,607,567	0	100,607,567	0	0	0	0
641	0	0	0	0	0	0	93,803,464
642	0	0	0	-1,050	0	-1,050	0
643	211,450	0	211,450	0	0	0	0
644	0	0	0	-18,650,526	0	-18,650,526	0
645	0	0	0	-75,142,538	0	-75,142,538	0
646	0	0	0	-28,873,078	0	-28,873,078	0
647	0	0	0	-5,073,849	0	-5,073,849	0
648	4,041,815	0	4,041,815	0	0	0	0
649	0	0	0	-680,515	0	-680,515	0
650	0	0	0	-51,861,994	0	-51,861,994	0
651	23,900,183	0	23,900,183	0	0	0	0
652	0	0	0	-29,550,527	8,576,049	-20,974,478	0
653	0	0	0	-14,707,213	0	-14,707,213	0
654	0	0	0	-3,410,773	0	-3,410,773	0
655	0	0	0	-3,290,444	0	-3,290,444	0
656	0	0	0	-490,726	182,207	-308,519	0
657	0	0	0	-310,332	0	-310,332	0
658	0	0	0	-994,279	0	-994,279	0

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
6							
7							
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
609	0	0	3,179,763	0			
610	0	0	1,875,578	0			
611	0	0	18,692	18,692			
612	0	0	1,039,580	0			
613	0	0	0	0			
614	0	0	15,504,732	0			
615	0	0	54,259	54,259			
616	0	0	6,640,794	0			
617	0	0	43,554,134	0			
618	0	0	907,167	0			
619	0	0	370,844	0			
620	0	0	55,601	0			
621	0	0	2,220	2,220			
622	0	0	99,035,017	0			
623	0	0	484,802	0			
624	0	0	3,745,422	0			
625	0	0	0	0			
626	0	0	2,747,575	0			
627	0	0	1,741,362	0			
628	0	0	322,841	322,841			
629	0	0	0	0			
630	0	0	1,909,261	0			
631	0	0	4,959,184	4,959,184			
632	0	0	2,789,296	0			
633	0	0	209,051	209,051			
634	0	0	1,054,861	0			
635	0	0	406,459	406,459			
636	0	0	96,821	0			
637	0	0	1,947,096	0			
638	0	0	232,689	0			
639	0	0	6,386,242	0			
640	0	0	100,607,567	100,607,567			
641	0	0	-93,803,464	-93,803,464	MTS Repo 105 Benefit - Longs		
642	0	0	1,050	0			
643	0	0	211,450	211,450			
644	0	0	18,650,526	0			
645	0	0	75,142,538	0			
646	0	0	28,873,078	0			
647	0	0	5,073,849	0			
648	0	0	4,041,815	4,041,815			
649	0	0	680,515	0			
650	0	0	51,861,994	0			
651	0	0	23,900,183	23,900,183			
652	0	0	20,974,478	0			
653	0	0	14,707,213	0			
654	0	0	3,410,773	0			
655	0	0	3,290,444	0			
656	0	0	308,519	0			
657	0	0	310,332	0			
658	0	0	994,279	0			

	A	B	C	D	E	F	G	H
1								
2	**Agencies**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
659	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398ABX9
660	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AGU0
661	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AHZ8
662	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AJX1
663	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AKX9
664	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AMV1
665	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398AMW9
666	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398APG1
667	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398APV8
668	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	31398ARH7
669	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	880591CW0
670	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	880591DN9
671	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	880591DT6
672	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	GM73	3134A4ZY3
673	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	GM73	3134A4ZY3
674	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	GM73	3134A4ZZ0
675	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	GM73	3134A4ZZ0
676	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	GM73	31359MTP8
677	CORPORATE	AAA	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H	05522NAA5
678	CORPORATE	AAA	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H	40411EAA6
679	CORPORATE	AAA	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H	40411EAB4
680	CORPORATE	NO RATING	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	93168166	
681	CORPORATE	AAA	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	459056JH1
682	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	0740058F9	6386A0AB1
683	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	05522NAA5
684	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	05946KAA9
685	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	249575AN1
686	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	40411EAA6
687	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	40411EAB4
688	CORPORATE	A	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	078004215	313586RC5
689	CORPORATE	AAA	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	40411EAA6
690	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AL7
691	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AM5
692	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AQ6
693	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AR4
694	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AU7
695	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803AY9
696	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803BB8
697	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912803CH4
698	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912820EA1
699	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833CU2
700	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833CY4
701	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833CZ1
702	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833DA5
703	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833DB3
704	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833JT8
705	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833JX9
706	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833JY7
707	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833JZ4
708	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KB5

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
659	US31398ABX90	41,047	31398ABX9	0	USD
660	US31398AGU07	40,434	31398AGU0	0	USD
661	US31398AHZ84	41,232	31398AHZ8	0	USD
662	US31398AJX19	40,157	31398AJX1	0	USD
663	US31398AKX99	40,219	31398AKX9	0	USD
664	US31398AMV16	40,277	31398AMV1	0	USD
665		41,373	31398AMW9	0	USD
666	US31398APG12	40,644	31398APG1	0	USD
667		40,318	31398APV8	0	USD
668	US31398ARH76	40,682	31398ARH7	0	USD
669		41,348	880591CW0	0	USD
670	US880591DN91	18-Jan-11	880591DN9	5.6250%	USD
671	US880591DT61	41,052	880591DT6	0	USD
672		42,548	3134A4ZY3	0	USD
673		42,548	3134A4ZY3	0	USD
674	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD
675	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD
676	US31359MTP85	41,641	31359MTP8	0	USD
677	US05522NAA54	41,074	05522NAA5	0	USD
678		40,868	40411EAA6	0	USD
679		42,787	40411EAB4	0	USD
680		42,027	51256710	0	USD
681	US459056JH11	40,224	459056JH1	0	USD
682	US6386A0AB17	41,108	1GB965550	0	USD
683	US05522NAA54	41,074	05522NAA5	0	USD
684		42,936	05946KAA9	0	USD
685		50,115	249575AN1	0	USD
686		40,868	40411EAA6	0	USD
687		42,787	40411EAB4	0	USD
688	US313586RC55	43,747	313586RC5	0	USD
689		40,868	40411EAA6	0	USD
690	US912803AL75	42,870	912803AL7	0	USD
691	US912803AM58	42,962	912803AM5	0	USD
692	US912803AQ62	43,511	912803AQ6	0	USD
693	US912803AR46	43,692	912803AR4	0	USD
694	US912803AU74	44,058	912803AU7	0	USD
695	US912803AY96	44,515	912803AY9	0	USD
696	US912803BB84	44,972	912803BB8	0	USD
697	US912803CH46	47,618	912803CH4	0	USD
698	US912820EA16	40,040	912820EA1	0	USD
699		39,675	912833CU2	0	USD
700	US912833CY49	40,405	912833CY4	0	USD
701	US912833CZ14	40,589	912833CZ1	0	USD
702		40,770	912833DA5	0	USD
703	US912833DB37	40,954	912833DB3	0	USD
704	US912833JT80	42,231	912833JT8	0	USD
705	US912833JX92	40,862	912833JX9	0	USD
706	US912833JY75	41,044	912833JY7	0	USD
707	US912833JZ41	41,228	912833JZ4	0	USD
708	US912833KB53	41,593	912833KB5	0	USD

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LEHMAN BROTHERS HOLDINGS, INC.

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8	Product Name	Trade Date position	SD Position
659	FEDERAL NATIONAL MORTGAGE ASSO	-244,000	-244,000
660	FEDERAL NATIONAL MORTGAGE ASSO	-2,345,000	-2,345,000
661	FEDERAL NATIONAL MORTGAGE ASSO	-784,000	-784,000
662	FEDERAL NATIONAL MORTGAGE ASSO	-735,000	-735,000
663	FEDERAL NATIONAL MORTGAGE ASSO	-7,778,000	-7,778,000
664	FEDERAL NATIONAL MORTGAGE ASSO	-3,015,000	-3,015,000
665	FEDERAL NATIONAL MORTGAGE ASSO	-1,287,000	-1,287,000
666	FEDERAL NATIONAL MORTGAGE ASSO	-1,244,000	6,000
667	FEDERAL NATIONAL MORTGAGE ASSO	-322,000	278,000
668	FEDERAL NATIONAL MORTGAGE ASSO	-5,100,000	-2,100,000
669	TENNESSEE VALLEY AUTHORITY	25,000	25,000
670	TENNESSEE VALLEY AUTHORITY-MTN	2,923,000	2,923,000
671	TENNESSEE VALLEY AUTHORITY	16,000	16,000
672	FREDDIE MAC	28,500,000	28,500,000
673	FREDDIE MAC	0	0
674	FREDDIE MAC	201,936,000	201,936,000
675	FREDDIE MAC	0	0
676	FEDERAL NATIONAL MORTGAGE ASSO	6,420,000	6,420,000
677	BA COVERED BOND ISSUER	30,000,000	30,000,000
678	BANK OF SCOTLAND PLC	34,385,000	34,385,000
679	BANK OF SCOTLAND PLC	80,000,000	80,000,000
680	INTERNATIONAL BANK RECON & DEV STRIP CPN R/MD0000 01/23/2015	239,995	239,995
681	INTL BANK FOR RECON & DEV ZERO CPN SER 2 R/MD0000 02/15/2010	34,000	34,000
682	NATIONWIDE BUILDING SOCIETY 5.500% 20120718 SERIES# 144A	18,785,000	18,785,000
683	BA COVERED BOND ISSUER	50,200,000	50,200,000
684	BANCO BILBAO VIZCAYA ARGENTARI	259,300,000	259,300,000
685	DEPFA ACS BANK	28,300,000	28,300,000
686	BANK OF SCOTLAND PLC	3,290,000	3,290,000
687	BANK OF SCOTLAND PLC	22,820,000	22,820,000
688	FANNIE MAE 0.000% 20191009	80,000,000	80,000,000
689	BANK OF SCOTLAND PLC	100,000	100,000
690	W/PRIN STRIP 05-15-17	-21,799,800	-21,799,800
691	W/PRIN STRIP 08-15-17	-14,500,000	-14,500,000
692	W/PRINC STRIPS 8.875 02-15-19	-3,200,000	-3,200,000
693	W/PRINC STRIPS 8.125 8/15/19	599,707	599,707
694	W/PRINC STRIP OF 8.75 08-15-20	6,700,000	6,700,000
695	W/PRIN STRIP 11-15-21	600,000	600,000
696	W/PRIN STRIP 02-15-23	-2,500,000	-2,500,000
697	W/PRINC STRIPS 5/15/30	-110,393,000	-110,393,000
698	W/PRINC STRIPS 08/15/09	-3,800,000	-3,800,000
699	TINT 08-15-08	-4,041,000	-4,041,000
700	TINT 08-15-10	-200,000	-200,000
701	TINT 02-15-11	-1,100,000	-1,100,000
702	TINT 08-15-11	-9,951,000	-9,951,000
703	TINT 02-15-12	-1,000,000	-1,000,000
704	TINT 8-15-15	-1,423,000	-1,423,000
705	TINT 11-15-11	-5,550,400	-5,550,400
706	TINT 05-15-12	-25,800,000	-25,800,000
707	TINT 11-15-12	-9,500,000	-9,500,000
708	TINT 11-15-13	-400,000	-400,000

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8	Gross Long Inventory TD @MV	Long EPM Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
659	0	0	0	-253,288	38,876	-214,412	0
660	0	0	0	-2,425,364	0	-2,425,364	0
661	0	0	0	-809,618	0	-809,618	0
662	0	0	0	-758,191	0	-758,191	0
663	0	0	0	-7,873,936	0	-7,873,936	0
664	0	0	0	-2,991,992	0	-2,991,992	0
665	0	0	0	-1,247,853	0	-1,247,853	0
666	0	0	0	0	0	0	0
667	0	0	0	0	0	0	0
668	0	0	0	-2,093,627	0	-2,093,627	0
669	27,347	0	27,347	0	0	0	0
670	3,145,713	0	3,145,713	0	0	0	0
671	17,689	0	17,689	0	0	0	0
672	30,625,869	0	30,625,869	0	0	0	0
673	0	0	0	0	0	0	28,635,188
674	198,862,513	0	198,862,513	0	0	0	0
675	0	0	0	0	0	0	184,153,860
676	6,705,076	0	6,705,076	0	0	0	0
677	31,893,587	0	31,893,587	0	0	0	0
678	35,017,870	0	35,017,870	0	0	0	0
679	81,929,176	0	81,929,176	0	0	0	0
680	157,773	0	157,773	0	0	0	0
681	32,291	0	32,291	0	0	0	0
682	19,866,649	0	19,866,649	0	0	0	0
683	53,368,603	0	53,368,603	0	0	0	0
684	281,915,896	0	281,915,896	0	0	0	0
685	27,527,823	0	27,527,823	0	0	0	0
686	3,350,554	0	3,350,554	0	0	0	0
687	23,370,297	0	23,370,297	0	0	0	0
688	44,460,836	0	44,460,836	0	0	0	0
689	101,841	0	101,841	0	0	0	0
690	0	0	0	-14,852,422	2,582,029	-12,270,393	0
691	0	0	0	-9,749,466	1,048,908	-8,700,558	0
692	0	0	0	-1,978,765	0	-1,978,765	0
693	359,878	0	359,878	0	0	0	0
694	3,787,081	0	3,787,081	0	0	0	0
695	315,698	-186,788	128,910	0	0	0	0
696	0	0	0	-1,232,200	199,124	-1,033,076	0
697	0	0	0	-38,398,880	0	-38,398,880	0
698	0	0	0	-3,692,642	679,252	-3,013,391	0
699	0	0	0	-4,025,317	0	-4,025,317	0
700	0	0	0	-188,702	188,702	0	0
701	0	0	0	-1,018,834	0	-1,018,834	0
702	0	0	0	-9,041,777	109,032	-8,932,745	0
703	0	0	0	-886,891	886,891	0	0
704	0	0	0	-1,073,077	1,073,077	0	0
705	0	0	0	-5,055,571	5,055,571	0	0
706	0	0	0	-22,861,303	11,038,943	-11,822,360	0
707	0	0	0	-8,167,796	8,069,730	-98,066	0
708	0	0	0	-329,138	329,138	0	0

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
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8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
659	0	0	214,412	0			
660	0	0	2,425,364	0			
661	0	0	809,618	0			
662	0	0	758,191	0			
663	0	0	7,873,936	0			
664	0	0	2,991,992	0			
665	0	0	1,247,853	0			
666	0	0	0	0			
667	0	0	0	0			
668	0	0	2,093,627	0			
669	0	0	27,347	27,347			
670	0	0	3,145,713	3,145,713			
671	0	0	17,689	17,689			
672	0	0	30,625,869	30,625,869			
673	0	0	-28,635,188	-28,635,188	MTS Repo 105 Benefit - Longs		
674	0	0	198,862,513	198,862,513			
675	0	0	-184,153,860	-184,153,860	MTS Repo 105 Benefit - Longs		
676	0	0	6,705,076	6,705,076			
677	0	0	31,893,587	31,893,587			
678	0	0	35,017,870	35,017,870			
679	0	0	81,929,176	81,929,176			
680	0	0	157,773	157,773			
681	0	0	32,291	32,291			
682	0	0	19,866,649	19,866,649			
683	0	0	53,368,603	53,368,603			
684	0	0	281,915,896	281,915,896			
685	0	0	27,527,823	27,527,823			
686	0	0	3,350,554	3,350,554			
687	0	0	23,370,297	23,370,297			
688	0	0	44,460,836	44,460,836			
689	0	0	101,841	101,841			
690	0	0	12,270,393	0			
691	0	0	8,700,558	0			
692	0	0	1,978,765	0			
693	0	0	359,878	359,878			
694	0	0	3,787,081	3,787,081			
695	0	0	128,910	128,910			
696	0	0	1,033,076	0			
697	0	0	38,398,880	0			
698	0	0	3,013,391	0			
699	0	0	4,025,317	0			
700	0	0	0	0			
701	0	0	1,018,834	0			
702	0	0	8,932,745	0			
703	0	0	0	0			
704	0	0	0	0			
705	0	0	0	0			
706	0	0	11,822,360	0			
707	0	0	98,066	0			
708	0	0	0	0			

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	A	B	C	D	E	F	G	H
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2	**Agencies**							
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4	**Q2 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
709	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KF6
710	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KJ8
711	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KR0
712	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833KS8
713	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912833LL2
714	STRIPS	PRIN	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912803AR4
715	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H	912828HY9
716	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H	912828HZ6
717	TREASURIES	BONDS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912810PW2
718	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828BM1
719	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828BQ2
720	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828BR0
721	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828BZ2
722	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HV5
723	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HV5
724	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HY9
725	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HY9
726	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828HZ6
727	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828JA9
728	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L	912828JB7
729	TREASURIES	BONDS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912810PW2
730	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828BZ2
731	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828HY9
732	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828HZ6
733	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM	912828JA9
734	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912810PT9
735	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912828GS3
736	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912828GW4
737	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912828HA1
738	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912828HM5
739	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	G144	G144	912828HY9
740	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912810FT0
741	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828EE6
742	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828EN6
743	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828GL8
744	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828GW4
745	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828HF0
746	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828HG8
747	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828HL7
748	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828HU7
749	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828HX1
750	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ	912828JA9
751	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912810FP8
752	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912810FT0
753	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912810PU6
754	TREASURIES	BONDS	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912810PW2
755	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828BA7
756	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828BM1
757	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828BR0
758	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828BZ2

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
709	US912833KF67	42,323	912833KF6	0	USD
710	US912833KJ89	42,597	912833KJ8	0	USD
711	US912833KR06	43,235	912833KR0	0	USD
712	US912833KS88	43,327	912833KS8	0	USD
713	US912833LL27	44,972	912833LL2	0	USD
714	US912803AR46	43,692	912803AR4	0	USD
715	US912828HY90	41,394	912828HY9	0	USD
716	US912828HZ65	43,235	912828HZ6	0	USD
717	US912810PW27	50,451	912810PW2	0	USD
718	US912828BM17	39,736	912828BM1	0	USD
719		39,767	912828BQ2	0	USD
720	US912828BR04	41,593	912828BR0	0	USD
721	US912828BZ20	39,859	912828BZ2	0	USD
722	US912828HV51	41,364	912828HV5	0	USD
723	US912828HV51	41,364	912828HV5	0	USD
724	US912828HY90	41,394	912828HY9	0	USD
725	US912828HY90	41,394	912828HY9	0	USD
726	US912828HZ65	43,235	912828HZ6	0	USD
727	US912828JA96	40,329	912828JA9	0	USD
728	US912828JB79	41,425	912828JB7	0	USD
729	US912810PW27	50,451	912810PW2	0	USD
730	US912828BZ20	39,859	912828BZ2	0	USD
731	US912828HY90	41,394	912828HY9	0	USD
732	US912828HZ65	43,235	912828HZ6	0	USD
733	US912828JA96	40,329	912828JA9	0	USD
734	US912810PT97	50,086	912810PT9	0	USD
735	US912828GS32	42,870	912828GS3	0	USD
736		41,090	912828GW4	0	USD
737		42,962	912828HA1	0	USD
738	US912828HM52	41,274	912828HM5	0	USD
739	US912828HY90	41,394	912828HY9	0	USD
740	US912810FT08	49,720	912810FT0	0	USD
741		42,231	912828EE6	0	USD
742	US912828EN62	42,323	912828EN6	0	USD
743		39,903	912828GL8	0	USD
744		41,090	912828GW4	0	USD
745	US912828HF02	40,117	912828HF0	0	USD
746	US912828HG84	41,213	912828HG8	0	USD
747	US912828HL79	40,178	912828HL7	0	USD
748	US912828HU78	40,268	912828HU7	0	USD
749	US912828HX18	40,298	912828HX1	0	USD
750	US912828JA96	40,329	912828JA9	0	USD
751	US912810FP85	47,894	912810FP8	0	USD
752	US912810FT08	49,720	912810FT0	0	USD
753		50,175	912810PU6	0	USD
754	US912810PW27	50,451	912810PW2	0	USD
755	US912828BA78	41,409	912828BA7	0	USD
756	US912828BM17	39,736	912828BM1	0	USD
757	US912828BR04	41,593	912828BR0	0	USD
758	US912828BZ20	39,859	912828BZ2	0	USD

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8	Product Name	Trade Date position	SD Position
709	TINT 11-15-15	100	100
710	TINT 08-15-16	-2,958,000	-2,958,000
711	TINT 05-15-18	900,000	900,000
712	TINT 08-15-18	-1,792,000	-1,792,000
713	TINT 02-15-23	-4,281,000	-4,281,000
714	W/PRINC STRIPS 8.125 8/15/19	293	293
715	U S TREASURY NOTE SERIES K-2013	-52,610,000	-52,610,000
716	U S TREASURY NOTE	-68,452,000	-68,452,000
717	U.S. TREASURY BOND	9,945,000	9,945,000
718	U S TREASURY NOTE	68	68
719	U S TREASURY NOTE	57	57
720	U S TREASURY NOTE	-35	-35
721	U S TREASURY NOTE	512	512
722	U S TREASURY NOTE	124,999,600	124,999,600
723	U S TREASURY NOTE	0	0
724	U S TREASURY NOTE SERIES K-2013	680,489,000	680,489,000
725	U S TREASURY NOTE SERIES K-2013	0	0
726	U S TREASURY NOTE	240,815,000	240,815,000
727	U S TREASURY NOTE	-426,185,000	0
728	U S TREASURY NOTE	10,000,000	0
729	U.S. TREASURY BOND	-117,590,000	-117,590,000
730	U S TREASURY NOTE	-28	-28
731	U S TREASURY NOTE SERIES K-2013	-271,487,000	-271,487,000
732	U S TREASURY NOTE	-276,538,000	-276,538,000
733	U S TREASURY NOTE	435,486,000	0
734	U.S. TREASURY BOND	-24,735,000	-24,735,000
735	U S TREASURY NOTE	-9,400,000	-9,400,000
736	U S TREASURY NOTE	-20,050,000	-20,050,000
737	U S TREASURY NOTE	-20,900,000	-20,900,000
738	U S TREASURY NOTE	-1,100,000	-1,100,000
739	U S TREASURY NOTE SERIES K-2013	-43,100,000	-43,100,000
740	U S TREASURY BOND	-964,000	-964,000
741	U S TREASURY NOTE	-2,000	-2,000
742	U S TREASURY NOTE	3,756,000	3,756,000
743	U S TREASURY NOTE	-762,000	-762,000
744	U S TREASURY NOTE	90,000	90,000
745	U S TREASURY NOTE	10,000	10,000
746	U S TREASURY NOTE	-20,000	-20,000
747	U S TREASURY NOTE	5,000	5,000
748	U S TREASURY NOTE	-300	-300
749	U S TREASURY NOTE	16,351,000	16,351,000
750	U S TREASURY NOTE	114,000,000	0
751	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	-160,093,000	-160,093,000
752	U S TREASURY BOND	-32,244,000	-32,244,000
753	U S TREASURY BOND	-9,190,000	-9,190,000
754	U.S. TREASURY BOND	-169,885,000	-169,885,000
755	U S TREASURY NOTE	-997,000	-997,000
756	U S TREASURY NOTE	-500	-500
757	U S TREASURY NOTE	-6	-6
758	U S TREASURY NOTE	-102	-102

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8	Gross Long Inventory TD @MV	Long BPM Outs Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Outs Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
709	74	0	74	0	0	0	0
710	0	0	0	-2,108,347	2,108,347	0	0
711	582,176	0	582,176	0	0	0	0
712	0	0	0	-1,138,465	1,138,465	0	0
713	0	0	0	-2,098,692	0	-2,098,692	0
714	176	0	176	0	0	0	0
715	0	0	0	-52,111,680	52,111,680	0	0
716	0	0	0	-67,640,528	52,922,973	-14,717,554	0
717	9,558,197	-9,558,197	0	0	0	0	0
718	69	-69	0	0	0	0	0
719	57	-57	0	0	0	0	0
720	0	0	0	-36	22	-15	0
721	520	-520	0	0	0	0	0
722	120,603,210	-14,196,320	106,406,890	0	0	0	0
723	0	0	0	0	0	0	96,468,538
724	674,043,433	-472,184,271	201,859,162	0	0	0	0
725	0	0	0	0	0	0	213,908,035
726	237,960,230	-237,960,230	0	0	0	0	0
727	0	0	0	0	0	0	0
728	10,042,969	-3,670,738	6,372,231	0	0	0	0
729	0	0	0	-113,016,427	5,845,216	-107,171,212	0
730	0	0	0	-28	28	0	0
731	0	0	0	-268,915,485	268,915,485	0	0
732	0	0	0	-273,259,747	213,802,565	-59,457,182	0
733	435,446,400	-435,446,400	0	0	0	0	0
734	0	0	0	-25,295,589	5,539,380	-19,756,209	0
735	0	0	0	-9,750,768	1,049,136	-8,701,632	0
736	0	0	0	-21,699,219	742,427	-20,956,792	0
737	0	0	0	-22,305,639	6,998,505	-15,307,134	0
738	0	0	0	-1,130,470	1,130,470	0	0
739	0	0	0	-42,691,758	42,691,758	0	0
740	0	0	0	-947,680	947,680	0	0
741	0	0	0	-2,085	12	-2,073	0
742	3,930,272	-3,930,272	0	0	0	0	0
743	0	0	0	-782,517	782,517	0	0
744	97,403	-97,403	0	0	0	0	0
745	10,200	-1,095	9,105	0	0	0	0
746	0	0	0	-20,544	4,390	-16,154	0
747	5,127	-5,127	0	0	0	0	0
748	0	0	0	-296	296	0	0
749	16,238,794	-16,238,794	0	0	0	0	0
750	113,989,634	-113,989,634	0	0	0	0	0
751	0	0	0	-177,349,027	14,105,458	-163,243,569	0
752	0	0	0	-31,698,131	31,698,131	0	0
753	0	0	0	-9,666,347	3,242,505	-6,423,841	0
754	0	0	0	-163,277,454	8,444,719	-154,832,735	0
755	0	0	0	-1,009,593	346,465	-663,129	0
756	0	0	0	-504	504	0	0
757	0	0	0	-6	4	-2	0
758	0	0	0	-104	104	0	0

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
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8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
709	0	0	74	74			
710	0	0	0	0			
711	0	0	582,176	582,176			
712	0	0	0	0			
713	0	0	2,098,692	0			
714	0	0	176	176			
715	0	0	0	0			
716	0	0	14,717,554	0			
717	0	0	0	0			
718	0	0	0	0			
719	0	0	0	0			
720	0	0	15	0			
721	0	0	0	0			
722	0	0	106,406,890	106,406,890			
723	0	0	-96,468,538	-96,468,538	Repo 105 Adj		
724	0	0	201,859,162	201,859,162			
725	0	0	-213,908,035	-213,908,035	Repo 105 Adj		
726	0	0	0	0			
727	0	0	0	0			
728	0	0	6,372,231	6,372,231			
729	0	0	107,171,212	0			
730	0	0	0	0			
731	0	0	0	0			
732	0	0	59,457,182	0			
733	0	0	0	0			
734	0	0	19,756,209	0			
735	0	0	8,701,632	0			
736	0	0	20,956,792	0			
737	0	0	15,307,134	0			
738	0	0	0	0			
739	0	0	0	0			
740	0	0	0	0			
741	0	0	2,073	0			
742	0	0	0	0			
743	0	0	0	0			
744	0	0	0	0			
745	0	0	9,105	9,105			
746	0	0	16,154	0			
747	0	0	0	0			
748	0	0	0	0			
749	0	0	0	0			
750	0	0	0	0			
751	0	0	163,243,569	0			
752	0	0	0	0			
753	0	0	6,423,841	0			
754	0	0	154,832,735	0			
755	0	0	663,129	0			
756	0	0	0	0			
757	0	0	2	0			
758	0	0	0	0			

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2	**Agencies**							
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4	**Q2 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip
759	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828CA6
760	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828CC2
761	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828CJ7
762	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828DC1
763	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828DM9
764	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828FF2
765	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828FR6
766	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828FY1
767	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HA1
768	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HR4
769	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HT0
770	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HU7
771	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HV5
772	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HV5
773	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HX1
774	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HY9
775	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HY9
776	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828HZ6
777	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828JA9
778	TREASURIES	NOTES	KING	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2	912828JB7
779	TREASURIES	NOTES	RIZZIERI SYND	GOVERNMENTS AMERICAS	AGENCIES	GM77	GM77	912828HZ6
780	TREASURIES	BONDS	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912810PW2
781	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828BM1
782	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828BQ2
783	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828BZ2
784	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828GB0
785	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828GY0
786	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828HR4
787	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828HU7
788	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828HV5
789	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828HX1
790	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828HZ6
791	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828JA9
792	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D	912828JB7
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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
759	US912828CA69	41,685	912828CA6	0	USD
760	US912828CC26	39,887	912828CC2	0	USD
761	US912828CJ78	41,774	912828CJ7	0	USD
762		41,958	912828DC1	0	USD
763		42,050	912828DM9	0	USD
764	US912828FF20	42,505	912828FF2	0	USD
765		39,691	912828FR6	0	USD
766		42,689	912828FY1	0	USD
767		42,962	912828HA1	0	USD
768	US912828HR40	43,146	912828HR4	0	USD
769	US912828HT06	41,333	912828HT0	0	USD
770	US912828HU78	40,268	912828HU7	0	USD
771	US912828HV51	41,364	912828HV5	0	USD
772	US912828HV51	41,364	912828HV5	0	USD
773	US912828HX18	40,298	912828HX1	0	USD
774	US912828HY90	41,394	912828HY9	0	USD
775	US912828HY90	41,394	912828HY9	0	USD
776	US912828HZ65	43,235	912828HZ6	0	USD
777	US912828JA96	40,329	912828JA9	0	USD
778	US912828JB79	41,425	912828JB7	0	USD
779	US912828HZ65	43,235	912828HZ6	0	USD
780	US912810PW27	50,451	912810PW2	0	USD
781	US912828BM17	39,736	912828BM1	0	USD
782		39,767	912828BQ2	0	USD
783	US912828BZ20	39,859	912828BZ2	0	USD
784		39,813	912828GB0	0	USD
785		40,025	912828GY0	0	USD
786	US912828HR40	43,146	912828HR4	0	USD
787	US912828HU78	40,268	912828HU7	0	USD
788	US912828HV51	41,364	912828HV5	0	USD
789	US912828HX18	40,298	912828HX1	0	USD
790	US912828HZ65	43,235	912828HZ6	0	USD
791	US912828JA96	40,329	912828JA9	0	USD
792	US912828JB79	41,425	912828JB7	0	USD
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8	Product Name	Trade Date position	SD Position
759	U S TREASURY NOTE	116,000	116,000
760	U S TREASURY NOTE	-97,000	-97,000
761	U S TREASURY NOTE	-2,260,000	-2,260,000
762	U S TREASURY NOTE	82,000	82,000
763	U S TREASURY NOTE	811,000	811,000
764	U S TREASURY NOTE	-515,000	-515,000
765	U S TREASURY NOTE	-77,000	-77,000
766	U S TREASURY NOTE	-18,075,000	-18,075,000
767	U S TREASURY NOTE	6,504,000	6,504,000
768	U S TREASURY NOTE	100	100
769	U S TREASURY NOTE	360,000	360,000
770	U S TREASURY NOTE	5,208,300	5,208,300
771	U S TREASURY NOTE	9,830,400	9,830,400
772	U S TREASURY NOTE	0	0
773	U S TREASURY NOTE	-6,869,000	-6,869,000
774	U S TREASURY NOTE SERIES K-2013	139,315,000	139,315,000
775	U S TREASURY NOTE SERIES K-2013	0	0
776	U S TREASURY NOTE	-421,673,000	-421,673,000
777	U S TREASURY NOTE	-123,000,000	0
778	U S TREASURY NOTE	34,000,000	0
779	U S TREASURY NOTE	-11,000,000	-11,000,000
780	U.S. TREASURY BOND	-26,113,000	-26,113,000
781	U S TREASURY NOTE	432	432
782	U S TREASURY NOTE	118	118
783	U S TREASURY NOTE	-351	-351
784	U S TREASURY NOTE	-17,000	-17,000
785	U S TREASURY NOTE	-5,000	-5,000
786	U S TREASURY NOTE	500	500
787	U S TREASURY NOTE	500	500
788	U S TREASURY NOTE	-300	-300
789	U S TREASURY NOTE	127,065,000	127,065,000
790	U S TREASURY NOTE	40,092,000	40,092,000
791	U S TREASURY NOTE	176,249,000	0
792	U S TREASURY NOTE	5,000,000	0
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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Outs Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Outs Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
759	120,320	-120,320	0	0	0	0	0
760	0	0	0	-97,963	28,851	-69,113	0
761	0	0	0	-2,415,668	489,447	-1,926,222	0
762	85,310	-85,310	0	0	0	0	0
763	837,721	-837,721	0	0	0	0	0
764	0	0	0	-558,632	558,632	0	0
765	0	0	0	-78,494	78,494	0	0
766	0	0	0	-18,975,817	3,916	-18,971,901	0
767	6,941,429	-6,941,429	0	0	0	0	0
768	97	-97	0	0	0	0	0
769	352,536	-352,536	0	0	0	0	0
770	5,147,514	-5,147,514	0	0	0	0	0
771	9,484,653	-1,116,448	8,368,205	0	0	0	0
772	0	0	0	0	0	0	7,586,619
773	0	0	0	-6,821,863	6,821,863	0	0
774	137,995,413	-96,669,236	41,326,178	0	0	0	0
775	0	0	0	0	0	0	43,792,916
776	0	0	0	-416,674,227	326,012,227	-90,662,000	0
777	0	0	0	0	0	0	0
778	34,146,094	-12,480,509	21,665,585	0	0	0	0
779	0	0	0	-10,869,599	8,504,539	-2,365,060	0
780	0	0	0	-25,097,355	1,298,037	-23,799,318	0
781	436	-436	0	0	0	0	0
782	119	-119	0	0	0	0	0
783	0	0	0	-356	356	0	0
784	0	0	0	-17,605	17,605	0	0
785	0	0	0	-5,208	5,208	0	0
786	483	-483	0	0	0	0	0
787	494	-494	0	0	0	0	0
788	0	0	0	-289	289	0	0
789	126,193,040	-126,193,040	0	0	0	0	0
790	39,616,725	-39,616,725	0	0	0	0	0
791	176,183,512	-176,183,512	0	0	0	0	0
792	5,021,484	-1,835,369	3,186,115	0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
5							
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7							
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
759	0	0	0	0			
760	0	0	69,113	0			
761	0	0	1,926,222	0			
762	0	0	0	0			
763	0	0	0	0			
764	0	0	0	0			
765	0	0	0	0			
766	0	0	18,971,901	0			
767	0	0	0	0			
768	0	0	0	0			
769	0	0	0	0			
770	0	0	0	0			
771	0	0	8,368,205	8,368,205			
772	0	0	-7,586,619	-7,586,619	Repo 105 Adj		
773	0	0	0	0			
774	0	0	41,326,178	41,326,178			
775	0	0	-43,792,916	-43,792,916	Repo 105 Adj		
776	0	0	90,662,000	0			
777	0	0	0	0			
778	0	0	21,665,585	21,665,585			
779	0	0	2,365,060	0			
780	0	0	23,799,318	0			
781	0	0	0	0			
782	0	0	0	0			
783	0	0	0	0			
784	0	0	0	0			
785	0	0	0	0			
786	0	0	0	0			
787	0	0	0	0			
788	0	0	0	0			
789	0	0	0	0			
790	0	0	0	0			
791	0	0	0	0			
792	0	0	3,186,115	3,186,115			
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Agencies**							
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4	**Q2 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Level Account	Account	Real World Custo
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Outright Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Outright Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB	AC	AD
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2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
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	A	B	C	D	E	F	G	H
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2	**Agencies**							
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4	**Q2 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Level Account	Account	Real World Custo
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB	AC	AD
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2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
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2	**Agencies**							
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4	**Q2 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Legal Account	Account	Real World Custo
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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	X	Y	Z	AA	AB	AC	AD
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2	**Gross Balance Sheet**			**12,637,094,296**			
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4	**Net Balance Sheet**			**3,589,031,545**			
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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2	**Agencies**							
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4	**Q2 2008**							
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Legal Account	Account	Real World Custo
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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2	**Agencies**							
3								
4	**Q2 2008**							
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7								
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Level Account	Account	Real World Custo
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7					
8	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
1009							
1010							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	X	Y	Z	AA	AB	AC	AD
1							
2	**Gross Balance Sheet**			**12,637,094,296**			
3							
4	**Net Balance Sheet**			**3,589,031,545**			
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8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment		
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G
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2	**Agencies**						
3							
4	**July 25, 2008**						
5							
6							
7							
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
9	CORPORATE	AAA	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H
10	CORPORATE	AAA	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H
11	CORPORATE	AAA	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H
12	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H
13	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H
14	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G12H
15	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
16	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
17	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
18	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
19	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
20	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
21	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
22	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
23	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
24	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
25	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
26	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
27	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
28	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
29	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
30	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
31	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
32	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
33	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
34	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
35	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
36	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
37	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
38	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
39	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
40	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
41	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
42	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
43	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
44	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
45	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
46	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
47	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
48	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
49	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
50	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
51	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
52	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
53	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
54	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
55	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
56	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
57	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
58	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
9	05522NAA5	US05522NAA54	41,074	05522NAA5	0	USD
10	40411EAA6		40,868	40411EAA6	0	USD
11	40411EAB4		42,787	40411EAB4	0	USD
12	912828HZ6	US912828HZ65	43,235	912828HZ6	0	USD
13	912828JD3	US912828JD36	41,455	912828JD3	0	USD
14	912828JG6		41,486	912828JG6	0	USD
15	3128X1KG1	US3128X1KG10	41,437	3128X1KG1	0	USD
16	3128X2TM7	US3128X2TM79	41,669	3128X2TM7	0	USD
17	3128X33E1	US3128X33E17	42,030	3128X33E1	0	USD
18	3128X3L76	US3128X3L764	41,956	3128X3L76	0	USD
19	31331L6T0	US31331L6T01	42,961	31331L6T0	0	USD
20	31331RKP9	US31331RKP90	41,239	31331RKP9	0	USD
21	31331RP90	US31331RP905	41,619	31331RP90	0	USD
22	31331RUY9		41,422	31331RUY9	0	USD
23	31331SC43		43,235	31331SC43	0	USD
24	31331SM83	US31331SM835	42,068	31331SM83	0	USD
25	31331SU27		41,879	31331SU27	0	USD
26	31331TZ87	US31331TZ876	41,814	31331TZ87	0	USD
27	31331V2U9	US31331V2U92	42,607	31331V2U9	0	USD
28	31331V4E3		41,897	31331V4E3	0	USD
29	31331V5G7		42,702	31331V5G7	0	USD
30	31331VGU4	US31331VGU44	42,354	31331VGU4	0	USD
31	31331VJ80	US31331VJ801	40,742	31331VJ80	0	USD
32	31331VMG8		42,493	31331VMG8	0	USD
33	31331X3S9	US31331X3S91	41,199	31331X3S9	0	USD
34	31331XFK3		44,474	31331XFK3	0	USD
35	31331XLG5	US31331XLG50	42,752	31331XLG5	0	USD
36	31331YG46		40,654	31331YG46	0	USD
37	31339X2M5	US31339X2M59	41,439	31339X2M5	0	USD
38	31339Y7K2	US31339Y7K21	41,471	31339Y7K2	0	USD
39	31339YNZ1		41,485	31339YNZ1	0	USD
40	31339YT77	US31339YT773	41,485	31339YT77	0	USD
41	3133M6VF2	US3133M6VF24	41,619	3133M6VF2	0	USD
42	3133M8PH1	US3133M8PH10	41,771	3133M8PH1	0	USD
43	3133M93V2	US3133M93V27	41,820	3133M93V2	0	USD
44	3133M9SD5		41,878	3133M9SD5	0	USD
45	3133MBN60	US3133MBN601	43,966	3133MBN60	0	USD
46	3133MTZL5	US3133MTZL50	41,228	3133MTZL5	0	USD
47	3133X03L1	US3133X03L17	41,498	3133X03L1	0	USD
48	3133X1BV8	US3133X1BV87	41,533	3133X1BV8	0	USD
49	3133X26Y6	US3133X26Y64	41,418	3133X26Y6	0	USD
50	3133X7FK5	US3133X7FK56	41,808	3133X7FK5	0	USD
51	3133X8L34	US3133X8L345	9-Sep-24	3133X8L34	5.3650%	USD
52	3133X9DC1	US3133X9DC15	41,957	3133X9DC1	0	USD
53	3133X9VB3	US3133X9VB30	40,193	3133X9VB3	0	USD
54	3133XBB20	US3133XBB207	40,254	3133XBB20	0	USD
55	3133XBT39	US3133XBT399	41,068	3133XBT39	0	USD
56	3133XCQZ9	US3133XCQZ93	40,438	3133XCQZ9	0	USD
57	3133XD2Y6	US3133XD2Y63	42,986	3133XD2Y6	0	USD
58	3133XD4N8	US3133XD4N80	49,566	3133XD4N8	0	USD

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8	Product Name	Trade Date position	SD Position
9	BA COVERED BOND ISSUER	30,000,000	30,000,000
10	BANK OF SCOTLAND PLC	34,385,000	34,385,000
11	BANK OF SCOTLAND PLC	80,000,000	80,000,000
12	U S TREASURY NOTE	-68,452,000	-68,452,000
13	U S TREASURY NOTE	0	-50,000,000
14	U S TREASURY NOTE	-49,000,000	0
15	FREDDIE MAC	3,465,000	3,465,000
16	FREDDIE MAC	17,000	17,000
17	FREDDIE MAC	1,000,000	1,000,000
18	FREDDIE MAC	5,377,000	5,377,000
19	FEDERAL FARM CREDIT BANK	1,000,000	1,000,000
20	FEDERAL FARM CREDIT BANK MTN	50,000	50,000
21	FEDERAL FARM CREDIT BANK	255,000	255,000
22	FEDERAL FARM CREDIT BANK-MTN	775,000	775,000
23	FEDERAL FARM CREDIT BANK	66,000	66,000
24	FEDERAL FARM CREDIT BANK	4,925,000	4,925,000
25	FEDERAL FARM CREDIT BANK	11,825,000	11,825,000
26	FEDERAL FARM CREDIT BANK	2,135,000	2,135,000
27	FEDERAL FARM CREDIT BANK	-320,000	-320,000
28	FEDERAL FARM CREDIT BANK	850,000	850,000
29	FEDERAL FARM CREDIT BANK	420,000	420,000
30	FEDERAL FARM CREDIT BANK	-12,305,000	-12,305,000
31	FEDERAL FARM CREDIT BANK	-10,000	-10,000
32	FEDERAL FARM CREDIT BANK	2,375,000	2,375,000
33	FEDERAL FARM CREDIT BANK	-387,000	-387,000
34	FEDERAL FARM CREDIT BANK	343,000	343,000
35	FEDERAL FARM CREDIT BANK	1,855,000	1,855,000
36	FEDERAL FARM CREDIT BANK	-500,000	-500,000
37	FEDERAL HOME LOAN BANK SYSTEM	-46,975,000	-46,975,000
38	FEDERAL HOME LOAN BANK SYSTEM	720,000	720,000
39	FEDERAL HOME LOAN BANK SYSTEM	1,805,000	1,805,000
40	FEDERAL HOME LOAN BANK STEP COUPON	620,000	620,000
41	FEDERAL HOME LOAN BANK	455,000	455,000
42	FEDERAL HOME LOAN BANK	10,000	10,000
43	FEDERAL HOME LOAN BANK	5,185,000	5,185,000
44	FEDERAL HOME LOAN BANK	500,000	500,000
45	FEDERAL HOME LOAN BANK SYSTEM	200,000	200,000
46	FEDERAL HOME LOAN BANK SYSTEM	-70,260,000	-70,260,000
47	FEDERAL HOME LOAN BANK SYSTEM	7,815,000	7,815,000
48	FEDERAL HOME LOAN BANK SYSTEM	-72,390,000	-72,390,000
49	FEDERAL HOME LOAN BANK SYSTEM	500,000	500,000
50	FEDERAL HOME LOAN BANK SYSTEM	-12,115,000	-12,115,000
51	FEDERAL HOME LOAN BANK SYSTEM	1,000,000	1,000,000
52	FEDERAL HOME LOAN BANK SYSTEM	8,560,000	8,560,000
53	FEDERAL HOME LOAN BANK SYSTEM	-9,670,000	-9,670,000
54	FEDERAL HOME LOAN BANK SYSTEM	7,325,000	7,325,000
55	FEDERAL HOME LOAN BANK SYSTEM	10,000	10,000
56	FEDERAL HOME LOAN BANK SYSTEM	80,000	80,000
57	FEDERAL HOME LOAN BANK SYSTEM	17,050,000	17,050,000
58	FEDERAL HOME LOAN BANK SYSTEM	11,530,000	11,530,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7							
8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
9	31,043,748	0	31,043,748	0	0	0	0
10	35,028,921	0	35,028,921	0	0	0	0
11	81,780,903	0	81,780,903	0	0	0	0
12	0	0	0	-67,701,911	58,237,856	-9,464,055	0
13	0	0	0	-50,009,281	34,014,400	-15,994,881	0
14	0	0	0	0	0	0	0
15	3,452,023	-403,483	3,048,540	0	0	0	0
16	17,929	-17,929	0	0	0	0	0
17	1,049,305	0	1,049,305	0	0	0	0
18	5,586,855	0	5,586,855	0	0	0	0
19	1,104,795	0	1,104,795	0	0	0	0
20	54,589	0	54,589	0	0	0	0
21	270,890	0	270,890	0	0	0	0
22	842,186	0	842,186	0	0	0	0
23	65,661	0	65,661	0	0	0	0
24	4,928,915	0	4,928,915	0	0	0	0
25	12,162,430	0	12,162,430	0	0	0	0
26	2,242,089	0	2,242,089	0	0	0	0
27	0	0	0	-337,229	337,229	0	0
28	898,178	0	898,178	0	0	0	0
29	438,723	0	438,723	0	0	0	0
30	0	0	0	-12,609,656	153,714	-12,455,942	0
31	0	0	0	-10,465	10,465	0	0
32	2,459,823	0	2,459,823	0	0	0	0
33	0	0	0	-398,301	0	-398,301	0
34	348,673	0	348,673	0	0	0	0
35	1,885,538	-1,885,538	0	0	0	0	0
36	0	0	0	-490,068	0	-490,068	0
37	0	0	0	-46,555,133	0	-46,555,133	0
38	745,074	0	745,074	0	0	0	0
39	1,927,349	0	1,927,349	0	0	0	0
40	662,026	0	662,026	0	0	0	0
41	482,680	0	482,680	0	0	0	0
42	10,974	0	10,974	0	0	0	0
43	5,800,933	0	5,800,933	0	0	0	0
44	585,576	0	585,576	0	0	0	0
45	247,350	0	247,350	0	0	0	0
46	0	0	0	-72,057,919	0	-72,057,919	0
47	8,127,658	0	8,127,658	0	0	0	0
48	0	0	0	-74,467,850	0	-74,467,850	0
49	524,151	0	524,151	0	0	0	0
50	0	0	0	-12,754,519	0	-12,754,519	0
51	1,040,836	0	1,040,836	0	0	0	0
52	8,664,611	0	8,664,611	0	0	0	0
53	0	0	0	-9,779,567	0	-9,779,567	0
54	7,565,822	-2,566,699	4,999,124	0	0	0	0
55	10,380	0	10,380	0	0	0	0
56	82,750	-82,750	0	0	0	0	0
57	17,188,805	0	17,188,805	0	0	0	0
58	10,910,075	0	10,910,075	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
9	0	0	31,043,748	31,043,748	
10	0	0	35,028,921	35,028,921	
11	0	0	81,780,903	81,780,903	
12	0	0	9,464,055	0	
13	0	0	15,994,881	0	
14	0	0	0	0	
15	0	0	3,048,540	3,048,540	
16	0	0	0	0	
17	0	0	1,049,305	1,049,305	
18	0	0	5,586,855	5,586,855	
19	0	0	1,104,795	1,104,795	
20	0	0	54,589	54,589	
21	0	0	270,890	270,890	
22	0	0	842,186	842,186	
23	0	0	65,661	65,661	
24	0	0	4,928,915	4,928,915	
25	0	0	12,162,430	12,162,430	
26	0	0	2,242,089	2,242,089	
27	0	0	0	0	
28	0	0	898,178	898,178	
29	0	0	438,723	438,723	
30	0	0	12,455,942	0	
31	0	0	0	0	
32	0	0	2,459,823	2,459,823	
33	0	0	398,301	0	
34	0	0	348,673	348,673	
35	0	0	0	0	
36	0	0	490,068	0	
37	0	0	46,555,133	0	
38	0	0	745,074	745,074	
39	0	0	1,927,349	1,927,349	
40	0	0	662,026	662,026	
41	0	0	482,680	482,680	
42	0	0	10,974	10,974	
43	0	0	5,800,933	5,800,933	
44	0	0	585,576	585,576	
45	0	0	247,350	247,350	
46	0	0	72,057,919	0	
47	0	0	8,127,658	8,127,658	
48	0	0	74,467,850	0	
49	0	0	524,151	524,151	
50	0	0	12,754,519	0	
51	0	0	1,040,836	1,040,836	
52	0	0	8,664,611	8,664,611	
53	0	0	9,779,567	0	
54	0	0	4,999,124	4,999,124	
55	0	0	10,380	10,380	
56	0	0	0	0	
57	0	0	17,188,805	17,188,805	
58	0	0	10,910,075	10,910,075	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G
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2	**Agencies**						
3							
4	**July 25, 2008**						
5							
6							
7							
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
59	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
60	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
61	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
62	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
63	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
64	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
65	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
66	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
67	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
68	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
69	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
70	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
71	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
72	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
73	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
74	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
75	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
76	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
77	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
78	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
79	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
80	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
81	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
82	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
83	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
84	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
85	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
86	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
87	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
88	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
89	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
90	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
91	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
92	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
93	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
94	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
95	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
96	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
97	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
98	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
99	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
100	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
101	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
102	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
103	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
104	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
105	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
106	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
107	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
108	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
59	3133XECU1	US3133XECU19	40,592	3133XECU1	0	USD
60	3133XFJF4	US3133XFJF44	42,508	3133XFJF4	0	USD
61	3133XFPR1		42,531	3133XFPR1	0	USD
62	3133XFYK6	US3133XFYK63	40,011	3133XFYK6	0	USD
63	3133XGAY0	US3133XGAY07	49,871	3133XGAY0	0	USD
64	3133XGDD3	US3133XGDD33	40,774	3133XGDD3	0	USD
65	3133XGNJ9	US3133XGNJ92	40,074	3133XGNJ9	0	USD
66	3133XGVF8	US3133XGVF88	41,500	3133XGVF8	0	USD
67	3133XHPH9	US3133XHPH91	40,865	3133XHPH9	0	USD
68	3133XHW57	US3133XHW572	41,621	3133XHW57	0	USD
69	3133XHZK1	US3133XHZK11	42,720	3133XHZK1	0	USD
70	3133XJW38	US3133XJW388	41,712	3133XJW38	0	USD
71	3133XKQX6		42,872	3133XKQX6	0	USD
72	3133XLDG5		41,803	3133XLDG5	0	USD
73	3133XLF81		42,895	3133XLF81	0	USD
74	3133XLJP9		41,864	3133XLJP9	0	USD
75	3133XLWM1		41,894	3133XLWM1	0	USD
76	3133XML66	US3133XML666	41,192	3133XML66	0	USD
77	3133XMQ87	US3133XMQ871	43,056	3133XMQ87	0	USD
78	3133XN5N5		43,077	3133XN5N5	0	USD
79	3133XNHZ5	US3133XNHZ59	40,529	3133XNHZ5	0	USD
80	3133XP2W3	US3133XP2W36	41,332	3133XP2W3	0	USD
81	3133XQU26	US3133XQU262	40,347	3133XQU26	0	USD
82	3133XQU34	US3133XQU346	41,423	3133XQU34	0	USD
83	3133XRCW8	US3133XRCW87	40,718	3133XRCW8	0	USD
84	3133XRN22	US3133XRN224	40,375	3133XRN22	0	USD
85	3134A33L8	US3134A33L82	40,252	3134A33L8	0	USD
86	3134A35H5	US3134A35H52	40,436	3134A35H5	0	USD
87	3134A3U46	US3134A3U467	47,376	3134A3U46	0	USD
88	3134A4AA2	US3134A4AA29	47,922	3134A4AA2	0	USD
89	3134A4DY7	US3134A4DY77	40,617	3134A4DY7	0	USD
90	3134A4FM1	US3134A4FM12	40,709	3134A4FM1	0	USD
91	3134A4HF4	US3134A4HF43	40,801	3134A4HF4	0	USD
92	3134A4JT2	US3134A4JT29	40,923	3134A4JT2	0	USD
93	3134A4KX1	US3134A4KX12	48,410	3134A4KX1	0	USD
94	3134A4QD9	US3134A4QD93	41,105	3134A4QD9	0	USD
95	3134A4SA3	US3134A4SA37	41,289	3134A4SA3	0	USD
96	3134A4TZ7	US3134A4TZ78	41,470	3134A4TZ7	0	USD
97	3134A4UK8	US3134A4UK80	41,593	3134A4UK8	0	USD
98	3134A4UM4	US3134A4UM47	41,654	3134A4UM4	0	USD
99	3134A4US1	US3134A4US17	40,009	3134A4US1	0	USD
100	3134A4UU6	US3134A4UU62	41,835	3134A4UU6	0	USD
101	3134A4UW2	US3134A4UW29	40,162	3134A4UW2	0	USD
102	3134A4UX0	US3134A4UX02	42,019	3134A4UX0	0	USD
103	3134A4VB7	US3134A4VB72	40,371	3134A4VB7	0	USD
104	3134A4VC5	US3134A4VC55	42,202	3134A4VC5	0	USD
105	3134A4VE1	US3134A4VE12	40,469	3134A4VE1	0	USD
106	3134A4VG6	US3134A4VG69	42,325	3134A4VG6	0	USD
107	3134A4ZT4	US3134A4ZT45	42,388	3134A4ZT4	0	USD
108	3134A4ZZ0	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD

	N	O	P
1			
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8	Product Name	Trade Date position	SD Position
59	FEDERAL HOME LOAN BANK SYSTEM	-510,000	-510,000
60	FEDERAL HOME LOAN BANK SYSTEM	2,835,000	2,835,000
61	FEDERAL HOME LOAN BANK SYSTEM	38,245,000	38,245,000
62	FEDERAL HOME LOAN BANK SYSTEM	-2,350,000	-2,350,000
63	FEDERAL HOME LOAN BANK SYSTEM	-1,935,000	-1,935,000
64	FEDERAL HOME LOAN BANK SYSTEM	-455,000	-455,000
65	FEDERAL HOME LOAN BANK SYSTEM	-535,000	-535,000
66	FEDERAL HOME LOAN BANK SYSTEM	-181,220,000	-181,220,000
67	FEDERAL HOME LOAN BANK SYSTEM	-4,010,000	-4,010,000
68	FEDERAL HOME LOAN BANK SYSTEM	18,445,000	18,445,000
69	FEDERAL HOME LOAN BANK SYSTEM	-27,790,000	-27,790,000
70	FEDERAL HOME LOAN BANK SYSTEM	43,325,000	43,325,000
71	FEDERAL HOME LOAN BANK SYSTEM	-10,620,000	-10,620,000
72	FEDERAL HOME LOAN BANK SYSTEM	50,000,000	50,000,000
73	FEDERAL HOME LOAN BANK SYSTEM	2,890,000	2,890,000
74	FEDERAL HOME LOAN BANK SYSTEM	-4,700,000	-4,700,000
75	FEDERAL HOME LOAN BANK SYSTEM	87,000,000	87,000,000
76	FEDERAL HOME LOAN BANK SYSTEM	-99,995,000	-99,995,000
77	FEDERAL HOME LOAN BANK SYSTEM	14,155,000	14,155,000
78	FEDERAL HOME LOAN BANK SYSTEM	21,000,000	21,000,000
79	FEDERAL HOME LOAN BANK SYSTEM	-150,000	-150,000
80	FEDERAL HOME LOAN BANK SYSTEM	-18,490,000	-18,490,000
81	FEDERAL HOME LOAN BANK SYSTEM	-5,000,000	-5,000,000
82	FEDERAL HOME LOAN BANK SYSTEM	-32,685,000	-32,685,000
83	FEDERAL HOME LOAN BANK SYSTEM	-15,000	-15,000
84	FEDERAL HOME LOAN BANKS	17,445,000	17,445,000
85	FEDERAL HOME LOAN MTG CORP	-13,360,000	-13,360,000
86	FEDERAL HOME LOAN MTG CORP	-5,794,000	-5,794,000
87	FEDERAL HOME LOAN MTG CORP	450,000	450,000
88	FEDERAL HOME LOAN MTG CORP	4,607,000	4,607,000
89	FEDERAL HOME LOAN MTG CORP	-3,747,000	-3,747,000
90	FREDDIE MAC	-1,958,000	-1,958,000
91	FEDERAL HOME LOAN MTG CORP	-38,826,000	-48,826,000
92	FREDDIE MAC	-68,912,000	-68,912,000
93	FREDDIE MAC	-5,505,000	-5,505,000
94	FEDERAL HOME LOAN MTG CORP	-63,930,000	-63,930,000
95	FREDDIE MAC	-9,106,000	-9,106,000
96	FREDDIE MAC	-83,053,000	-83,053,000
97	FREDDIE MAC	-30,647,000	-30,647,000
98	FREDDIE MAC	-72,000,000	-72,000,000
99	FREDDIE MAC	-1,502,000	-1,502,000
100	FREDDIE MAC	-136,512,000	-136,512,000
101	FREDDIE MAC	-56,468,000	-56,468,000
102	FREDDIE MAC	35,445,000	35,445,000
103	FREDDIE MAC	-17,762,000	-17,762,000
104	FREDDIE MAC	-20,877,000	-20,877,000
105	FREDDIE MAC	-99,422,000	-99,422,000
106	FREDDIE MAC	14,762,000	14,762,000
107	FREDDIE MAC	-62,680,000	-62,680,000
108	FREDDIE MAC	-1,000	-1,000

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	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
59	0	0	0	-533,509	533,509	0	0
60	3,003,590	-3,003,590	0	0	0	0	0
61	40,406,412	0	40,406,412	0	0	0	0
62	0	0	0	-2,406,453	0	-2,406,453	0
63	0	0	0	-2,011,084	1,995,494	-15,590	0
64	0	0	0	-486,169	486,169	0	0
65	0	0	0	-556,112	556,112	0	0
66	0	0	0	-192,854,235	0	-192,854,235	0
67	0	0	0	-4,167,998	0	-4,167,998	0
68	19,049,993	0	19,049,993	0	0	0	0
69	0	0	0	-28,116,911	0	-28,116,911	0
70	45,484,453	0	45,484,453	0	0	0	0
71	0	0	0	-10,866,513	0	-10,866,513	0
72	52,906,960	0	52,906,960	0	0	0	0
73	3,069,883	0	3,069,883	0	0	0	0
74	0	0	0	-5,095,932	0	-5,095,932	0
75	92,547,788	0	92,547,788	0	0	0	0
76	0	0	0	-103,588,667	0	-103,588,667	0
77	14,558,502	-14,558,502	0	0	0	0	0
78	21,547,527	0	21,547,527	0	0	0	0
79	0	0	0	-150,889	0	-150,889	0
80	0	0	0	-18,180,115	0	-18,180,115	0
81	0	0	0	-4,955,338	0	-4,955,338	0
82	0	0	0	-32,081,141	0	-32,081,141	0
83	0	0	0	-14,874	0	-14,874	0
84	17,485,061	0	17,485,061	0	0	0	0
85	0	0	0	-14,482,239	0	-14,482,239	0
86	0	0	0	-6,341,467	0	-6,341,467	0
87	546,173	-546,173	0	0	0	0	0
88	5,638,063	-5,638,063	0	0	0	0	0
89	0	0	0	-4,005,863	0	-4,005,863	0
90	0	0	0	-2,089,815	26,484	-2,063,331	0
91	0	0	0	-52,126,922	0	-52,126,922	0
92	0	0	0	-72,999,535	0	-72,999,535	0
93	0	0	0	-6,272,077	27	-6,272,050	0
94	0	0	0	-66,595,307	0	-66,595,307	0
95	0	0	0	-9,257,842	0	-9,257,842	0
96	0	0	0	-84,229,483	0	-84,229,483	0
97	0	0	0	-31,793,947	0	-31,793,947	0
98	0	0	0	-72,785,989	0	-72,785,989	0
99	0	0	0	-1,521,796	0	-1,521,796	0
100	0	0	0	-140,961,118	0	-140,961,118	0
101	0	0	0	-57,360,899	0	-57,360,899	0
102	35,547,319	-35,547,319	0	0	0	0	0
103	0	0	0	-18,027,699	18,027,699	0	0
104	0	0	0	-20,704,451	0	-20,704,451	0
105	0	0	0	-101,907,035	0	-101,907,035	0
106	15,065,503	-15,065,503	0	0	0	0	0
107	0	0	0	-63,354,510	548,843	-62,805,667	0
108	0	0	0	-916	0	-916	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
5					
6					
7					
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Agg Comment
59	0	0	0	0	
60	0	0	0	0	
61	0	0	40,406,412	40,406,412	
62	0	0	2,406,453	0	
63	0	0	15,590	0	
64	0	0	0	0	
65	0	0	0	0	
66	0	0	192,854,235	0	
67	0	0	4,167,998	0	
68	0	0	19,049,993	19,049,993	
69	0	0	28,116,911	0	
70	0	0	45,484,453	45,484,453	
71	0	0	10,866,513	0	
72	0	0	52,906,960	52,906,960	
73	0	0	3,069,883	3,069,883	
74	0	0	5,095,932	0	
75	0	0	92,547,788	92,547,788	
76	0	0	103,588,667	0	
77	0	0	0	0	
78	0	0	21,547,527	21,547,527	
79	0	0	150,889	0	
80	0	0	18,180,115	0	
81	0	0	4,955,338	0	
82	0	0	32,081,141	0	
83	0	0	14,874	0	
84	0	0	17,485,061	17,485,061	
85	0	0	14,482,239	0	
86	0	0	6,341,467	0	
87	0	0	0	0	
88	0	0	0	0	
89	0	0	4,005,863	0	
90	0	0	2,063,331	0	
91	0	0	52,126,922	0	
92	0	0	72,999,535	0	
93	0	0	6,272,050	0	
94	0	0	66,595,307	0	
95	0	0	9,257,842	0	
96	0	0	84,229,483	0	
97	0	0	31,793,947	0	
98	0	0	72,785,989	0	
99	0	0	1,521,796	0	
100	0	0	140,961,118	0	
101	0	0	57,360,899	0	
102	0	0	0	0	
103	0	0	0	0	
104	0	0	20,704,451	0	
105	0	0	101,907,035	0	
106	0	0	0	0	
107	0	0	62,805,667	0	
108	0	0	916	0	

	A	B	C	D	E	F	G
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2	**Agencies**						
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4	**July 25, 2008**						
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
109	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
110	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
111	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
112	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
113	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
114	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
115	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
116	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
117	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
118	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
119	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
120	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
121	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
122	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
123	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
124	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
125	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
126	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
127	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
128	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
129	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
130	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
131	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
132	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
133	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
134	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
135	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
136	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
137	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
138	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
139	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
140	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
141	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
142	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
143	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
144	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
145	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
146	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
147	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
148	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
149	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
150	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
151	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
152	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
153	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
154	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
155	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
156	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
157	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
158	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
109	313586UV9	US313586UV99	42,439	313586UV9	0	USD
110	31359M2D4		42,719	31359M2D4	0	USD
111	31359M2S1		40,162	31359M2S1	0	USD
112	31359M4D2	US31359M4D26	42,779	31359M4D2	0	USD
113	31359M5Z2	US31359M5Z29	40,249	31359M5Z2	0	USD
114	31359M7X5	US31359M7X52	42,866	31359M7X5	0	USD
115	31359MA45	US31359MA453	42,109	31359MA45	0	USD
116	31359MC92	US31359MC921	40,313	31359MC92	0	USD
117	31359MEU3	US31359MEU36	47,253	31359MEU3	0	USD
118	31359MEV1	US31359MEV19	39,979	31359MEV1	0	USD
119	31359MEY5	US31359MEY57	40,071	31359MEY5	0	USD
120	31359MF40	US31359MF403	40,589	31359MF40	0	USD
121	31359MFG3	US31359MFG33	40,193	31359MFG3	0	USD
122	31359MFJ7	US31359MFJ71	47,498	31359MFJ7	0	USD
123	31359MFP3	US31359MFP32	47,618	31359MFP3	0	USD
124	31359MFS7	US31359MFS70	40,344	31359MFS7	0	USD
125	31359MGJ6	US31359MGJ62	40,497	31359MGJ6	0	USD
126	31359MGK3	US31359MGK36	47,802	31359MGK3	0	USD
127	31359MH89	US31359MH896	42,444	31359MH89	0	USD
128	31359MHK2	US31359MHK27	40,617	31359MHK2	0	USD
129	31359MJH7	US31359MJH79	40,678	31359MJH7	0	USD
130	31359MLS0	US31359MLS07	40,862	31359MLS0	0	USD
131	31359MM26	US31359MM268	40,648	31359MM26	0	USD
132	31359MMQ3	US31359MMQ32	40,983	31359MMQ3	0	USD
133	31359MPF4	US31359MPF40	41,167	31359MPF4	0	USD
134	31359MRG0	US31359MRG05	41,348	31359MRG0	0	USD
135	31359MS61	US31359MS612	42,566	31359MS61	0	USD
136	31359MTG8	US31359MTG86	41,562	31359MTG8	0	USD
137	31359MTP8	US31359MTP85	41,641	31359MTP8	0	USD
138	31359MTZ6	US31359MTZ67	39,859	31359MTZ6	0	USD
139	31359MUT8	US31359MUT88	41,744	31359MUT8	0	USD
140	31359MW41	US31359MW416	42,628	31359MW41	0	USD
141	31359MWJ8	US31359MWJ88	41,927	31359MWJ8	0	USD
142	31359MXH1	US31359MXH14	40,224	31359MXH1	0	USD
143	31359MXX6	US31359MXX63	42,065	31359MXX6	0	USD
144	31359MYN7	US31359MYN72	40,405	31359MYN7	0	USD
145	31359MZ30	US31359MZ302	40,831	31359MZ30	0	USD
146	31359MZC0	US31359MZC09	42,292	31359MZC0	0	USD
147	31359MZL0	US31359MZL08	40,527	31359MZL0	0	USD
148	31364FPY1	US31364FPY15	41,299	31364FPY1	0	USD
149	31364GBF5	US31364GBF54	41,549	31364GBF5	0	USD
150	3136F3V78	US3136F3V781	43,675	3136F3V78	0	USD
151	3137EAAA7	US3137EAAA75	39,861	3137EAAA7	0	USD
152	3137EAAB5	US3137EAAB58	40,651	3137EAAB5	0	USD
153	3137EAAD1	US3137EAAD15	42,478	3137EAAD1	0	USD
154	3137EAAF6	US3137EAAF62	40,742	3137EAAF6	0	USD
155	3137EAAG4	US3137EAAG46	42,569	3137EAAG4	0	USD
156	3137EAAM1	US3137EAAM14	42,782	3137EAAM1	0	USD
157	3137EAAP4	US3137EAAP45	40,218	3137EAAP4	0	USD
158	3137EAAR0	US3137EAAR01	40,973	3137EAAR0	0	USD

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8	Product Name	Trade Date position	SD Position
109	FEDERAL NATL MTGE ASSN SERIES SM-2016-A	505,000	505,000
110	FEDERAL NATIONAL MORTGAGE ASSO	-914,000	-914,000
111	FEDERAL NATIONAL MORTGAGE ASSO	750,000	750,000
112	FEDERAL NATIONAL MORTGAGE ASSO	-18,033,000	-18,033,000
113	FEDERAL NATIONAL MORTGAGE ASSO	300,000	300,000
114	FEDERAL NATIONAL MORTGAGE ASSO	1,184,000	1,184,000
115	FEDERAL NATIONAL MORTGAGE ASSO	808,000	808,000
116	FEDERAL NATIONAL MORTGAGE ASSO	-4,464,000	-4,464,000
117	FEDERAL NATIONAL MTG ASSN	18,979,000	18,979,000
118	FEDERAL NATIONAL MTG ASSN	-2,188,000	-2,188,000
119	FEDERAL NATIONAL MORTGAGE ASSO	412,000	412,000
120	FEDERAL NATIONAL MORTGAGE ASSO	104,000	104,000
121	FEDERAL NATIONAL MORTGAGE ASSO	73,771,000	73,771,000
122	FEDERAL NATIONAL MTGE ASSN	1,598,000	1,598,000
123	FEDERAL NATIONAL MTG ASSN	-271,000	-271,000
124	FEDERAL NATIONAL MTG ASSN	107,000	107,000
125	FEDERAL NATIONAL MORTGAGE ASSO	-5,665,000	-5,665,000
126	FEDERAL NATIONAL MTG ASSN	-5,124,000	-5,124,000
127	FANNIE MAE	1,910,000	1,910,000
128	FEDERAL NATIONAL MTG ASSN	-2,321,000	-2,321,000
129	FEDERAL NATIONAL MTG ASSN	-5,499,000	-5,499,000
130	FEDERAL NATIONAL MTG ASSN	-121,813,000	-121,813,000
131	FEDERAL NATIONAL MORTGAGE ASSO	265,000	265,000
132	FEDERAL NATIONAL MORTGAGE ASSO	-40,560,000	-40,560,000
133	FEDERAL NATIONAL MTG ASSN	-88,713,000	-88,713,000
134	FEDERAL NATIONAL MORTGAGE ASSO	79,711,000	79,711,000
135	FEDERAL NATIONAL MORTGAGE ASSO	-4,886,000	-4,886,000
136	FEDERAL NATIONAL MORTGAGE ASSO	-79,863,000	-79,863,000
137	FEDERAL NATIONAL MORTGAGE ASSO	800,000	800,000
138	FEDERAL NATIONAL MORTGAGE ASSO	-4,707,000	-4,707,000
139	FEDERAL NATIONAL MORTGAGE ASSO	-100,938,000	-100,938,000
140	FEDERAL NATIONAL MORTGAGE ASSO	-760,000	-760,000
141	FEDERAL NATIONAL MORTGAGE ASSO	-130,687,000	-130,687,000
142	FEDERAL NATIONAL MORTGAGE ASSO	-6,285,000	-6,285,000
143	FEDERAL NATIONAL MORTGAGE ASSO	38,641,000	38,641,000
144	FEDERAL NATIONAL MORTGAGE ASSO	-600,000	0
145	FEDERAL NATIONAL MORTGAGE ASSO	-26,000	-26,000
146	FEDERAL NATIONAL MORTGAGE ASSO	197,000	197,000
147	FEDERAL NATIONAL MORTGAGE ASSO	8,849,000	8,849,000
148	FEDERAL NATIONAL MORTGAGE ASSO	-350,000	-350,000
149	FEDERAL NATIONAL MTG ASSN-MTN	6,309,000	6,309,000
150	FEDERAL NATIONAL MORTGAGE ASSO	4,100,000	4,100,000
151	FREDDIE MAC	-3,879,000	-3,879,000
152	FREDDIE MAC	-500,000	-500,000
153	FREDDIE MAC	-200,000	-200,000
154	FREDDIE MAC	-80,674,000	-80,674,000
155	FREDDIE MAC	-580,000	-580,000
156	FREDDIE MAC	65,600,000	65,600,000
157	FREDDIE MAC	-1,360,000	-1,360,000
158	FREDDIE MAC	-4,175,000	-4,175,000

	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
109	636,401	0	636,401	0	0	0	0
110	0	0	0	-931,908	0	-931,908	0
111	768,597	-768,597	0	0	0	0	0
112	0	0	0	-18,811,692	0	-18,811,692	0
113	312,191	0	312,191	0	0	0	0
114	1,220,727	-1,220,727	0	0	0	0	0
115	840,478	-840,478	0	0	0	0	0
116	0	0	0	-4,562,213	4,562,213	0	0
117	21,631,181	0	21,631,181	0	0	0	0
118	0	0	0	-2,268,656	1,982,357	-286,299	0
119	438,219	0	438,219	0	0	0	0
120	108,377	-108,377	0	0	0	0	0
121	78,164,872	-17,984,988	60,179,884	0	0	0	0
122	1,987,779	-1,987,779	0	0	0	0	0
123	0	0	0	-345,287	0	-345,287	0
124	115,178	-115,178	0	0	0	0	0
125	0	0	0	-6,123,750	0	-6,123,750	0
126	0	0	0	-6,120,089	0	-6,120,089	0
127	1,993,408	-1,993,408	0	0	0	0	0
128	0	0	0	-2,473,067	555,135	-1,917,932	0
129	0	0	0	-5,885,270	5,885,270	0	0
130	0	0	0	-128,681,951	0	-128,681,951	0
131	278,192	-278,192	0	0	0	0	0
132	0	0	0	-44,358,406	12,606,493	-31,751,913	0
133	0	0	0	-91,206,001	0	-91,206,001	0
134	81,670,880	-1,913,929	79,756,951	0	0	0	0
135	0	0	0	-5,132,630	0	-5,132,630	0
136	0	0	0	-82,276,320	5,783	-82,270,538	0
137	781,816	0	781,816	0	0	0	0
138	0	0	0	-4,784,395	45,740	-4,738,655	0
139	0	0	0	-101,000,730	0	-101,000,730	0
140	0	0	0	-805,341	0	-805,341	0
141	0	0	0	-133,659,095	0	-133,659,095	0
142	0	0	0	-6,455,929	0	-6,455,929	0
143	40,465,996	0	40,465,996	0	0	0	0
144	0	0	0	0	0	0	0
145	0	0	0	-27,235	27,235	0	0
146	197,151	-197,151	0	0	0	0	0
147	9,142,369	0	9,142,369	0	0	0	0
148	0	0	0	-374,552	0	-374,552	0
149	6,729,152	0	6,729,152	0	0	0	0
150	4,263,487	0	4,263,487	0	0	0	0
151	0	0	0	-4,004,628	258,097	-3,746,531	0
152	0	0	0	-524,729	524,729	0	0
153	0	0	0	-211,090	0	-211,090	0
154	0	0	0	-84,027,015	0	-84,027,015	0
155	0	0	0	-613,850	613,850	0	0
156	68,383,030	0	68,383,030	0	0	0	0
157	0	0	0	-1,424,163	0	-1,424,163	0
158	0	0	0	-4,358,832	0	-4,358,832	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
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6					
7					
8	Fail Mtg	Other Assets	Gross Balance Sheet	Net Balance Sheet	Agg Comment
109	0	0	636,401	636,401	
110	0	0	931,908	0	
111	0	0	0	0	
112	0	0	18,811,692	0	
113	0	0	312,191	312,191	
114	0	0	0	0	
115	0	0	0	0	
116	0	0	0	0	
117	0	0	21,631,181	21,631,181	
118	0	0	286,299	0	
119	0	0	438,219	438,219	
120	0	0	0	0	
121	0	0	60,179,884	60,179,884	
122	0	0	0	0	
123	0	0	345,287	0	
124	0	0	0	0	
125	0	0	6,123,750	0	
126	0	0	6,120,089	0	
127	0	0	0	0	
128	0	0	1,917,932	0	
129	0	0	0	0	
130	0	0	128,681,951	0	
131	0	0	0	0	
132	0	0	31,751,913	0	
133	0	0	91,206,001	0	
134	0	0	79,756,951	79,756,951	
135	0	0	5,132,630	0	
136	0	0	82,270,538	0	
137	0	0	781,816	781,816	
138	0	0	4,738,655	0	
139	0	0	101,000,730	0	
140	0	0	805,341	0	
141	0	0	133,659,095	0	
142	0	0	6,455,929	0	
143	0	0	40,465,996	40,465,996	
144	0	0	0	0	
145	0	0	0	0	
146	0	0	0	0	
147	0	0	9,142,369	9,142,369	
148	0	0	374,552	0	
149	0	0	6,729,152	6,729,152	
150	0	0	4,263,487	4,263,487	
151	0	0	3,746,531	0	
152	0	0	0	0	
153	0	0	211,090	0	
154	0	0	84,027,015	0	
155	0	0	0	0	
156	0	0	68,383,030	68,383,030	
157	0	0	1,424,163	0	
158	0	0	4,358,832	0	

	A	B	C	D	E	F	G
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2	**Agencies**						
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4	**July 25, 2008**						
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
159	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
160	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
161	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
162	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
163	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
164	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
165	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
166	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
167	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
168	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
169	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
170	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
171	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
172	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
173	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
174	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
175	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
176	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
177	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
178	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
179	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
180	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
181	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
182	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
183	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
184	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
185	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
186	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
187	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
188	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
189	TREASURIES	BONDS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
190	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
191	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
192	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
193	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
194	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
195	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
196	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
197	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
198	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	G17L
199	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75
200	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75
201	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75
202	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75
203	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75
204	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75
205	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75
206	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75
207	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75
208	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	H	I	J	K	L	M
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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
159	3137EAAS8	US3137EAAS83	42,843	3137EAAS8	0	USD
160	3137EAAT6	US3137EAAT66	39,975	3137EAAT6	0	USD
161	3137EAAV1	US3137EAAV13	41,141	3137EAAV1	0	USD
162	3137EAAX7	US3137EAAX78	40,413	3137EAAX7	0	USD
163	3137EAAY5	US3137EAAY51	42,970	3137EAAY5	0	USD
164	3137EAAZ2	US3137EAAZ27	41,207	3137EAAZ2	0	USD
165	3137EABA6	US3137EABA66	43,056	3137EABA6	0	USD
166	3137EABE8	US3137EABE88	41,264	3137EABE8	0	USD
167	3137EABF5	US3137EABF53	40,599	3137EABF5	0	USD
168	3137EABJ7		41,423	3137EABJ7	0	USD
169	3137EABM0	US3137EABM05	41,453	3137EABM0	0	USD
170	3137EABN8	US3137EABN87	40,723	3137EABN8	0	USD
171	3137EABP3		43,264	3137EABP3	0	USD
172	31398ABX9	US31398ABX90	41,047	31398ABX9	0	USD
173	31398ADM1	US31398ADM18	42,898	31398ADM1	0	USD
174	31398AFA5	US31398AFA51	40,007	31398AFA5	0	USD
175	31398AHZ8	US31398AHZ84	41,232	31398AHZ8	0	USD
176	31398AKX9	US31398AKX99	40,219	31398AKX9	0	USD
177	31398AKY7	US31398AKY72	41,317	31398AKY7	0	USD
178	31398AMV1	US31398AMV16	40,277	31398AMV1	0	USD
179	31398APG1	US31398APG12	40,644	31398APG1	0	USD
180	31398APV8		40,318	31398APV8	0	USD
181	31398ARH7	US31398ARH76	40,682	31398ARH7	0	USD
182	31398ASC7		40,371	31398ASC7	0	USD
183	31398ASD5	US31398ASD53	41,467	31398ASD5	0	USD
184	31398ASU7		40,402	31398ASU7	0	USD
185	880591CK6		49,766	880591CK6	0	USD
186	880591CW0		41,348	880591CW0	0	USD
187	880591DW9	US880591DW90	41,487	880591DW9	0	USD
188	880591EA6		42,934	880591EA6	0	USD
189	912810PW2	US912810PW27	50,451	912810PW2	0	USD
190	912828BM1	US912828BM17	39,736	912828BM1	0	USD
191	912828BQ2		39,767	912828BQ2	0	USD
192	912828BR0	US912828BR04	41,593	912828BR0	0	USD
193	912828BZ2	US912828BZ20	39,859	912828BZ2	0	USD
194	912828HV5	US912828HV51	41,364	912828HV5	0	USD
195	912828HZ6	US912828HZ65	43,235	912828HZ6	0	USD
196	912828JD3	US912828JD36	41,455	912828JD3	0	USD
197	912828JF8	US912828JF83	40,390	912828JF8	0	USD
198	912828JG6		41,486	912828JG6	0	USD
199	038461AC3	US038461AC32	42,262	038461AC3	0	USD
200	3133X8L34	US3133X8L345	45,544	3133X8L34	0	USD
201	3133X8L34	US3133X8L345	45,544	3133X8L34	0	USD
202	3133XBYM1	US3133XBYM16	43,994	3133XBYM1	0	USD
203	3133XDVS7	US3133XDVS78	44,176	3133XDVS7	0	USD
204	3133XDVS7	US3133XDVS78	44,176	3133XDVS7	0	USD
205	3133XEWA3		44,267	3133XEWA3	0	USD
206	3133XFAY2		42,475	3133XFAY2	0	USD
207	3133XFKF2	US3133XFKF25	44,358	3133XFKF2	0	USD
208	3133XFKF2	US3133XFKF25	44,358	3133XFKF2	0	USD

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8	Product Name	Trade Date position	SD Position
159	FREDDIE MAC	825,000	825,000
160	FREDDIE MAC	-8,800,000	-8,800,000
161	FREDDIE MAC	-98,131,000	-98,131,000
162	FREDDIE MAC	5,225,000	5,225,000
163	FREDDIE MAC	2,800,000	2,800,000
164	FREDDIE MAC	-580,000	-580,000
165	FREDDIE MAC	-10,202,000	-10,202,000
166	FREDDIE MAC	-1,090,000	-1,090,000
167	FREDDIE MAC	-6,945,000	-7,270,000
168	FREDDIE MAC	-88,140,000	-88,140,000
169	FREDDIE MAC	41,400,000	41,400,000
170	FREDDIE MAC	218,610,000	218,610,000
171	FREDDIE MAC	1,400,000	1,400,000
172	FEDERAL NATIONAL MORTGAGE ASSO	524,000	524,000
173	FEDERAL NATIONAL MORTGAGE ASSO	-93,421,000	-93,421,000
174	FEDERAL NATIONAL MORTGAGE ASSO	-105,000	-105,000
175	FEDERAL NATIONAL MORTGAGE ASSO	-85,988,000	-85,988,000
176	FEDERAL NATIONAL MORTGAGE ASSO	-158,000	-158,000
177	FEDERAL NATIONAL MORTGAGE ASSO	-166,298,000	-166,298,000
178	FEDERAL NATIONAL MORTGAGE ASSO	1,200,000	1,200,000
179	FEDERAL NATIONAL MORTGAGE ASSO	-30,000	-30,000
180	FEDERAL NATIONAL MORTGAGE ASSO	865,000	865,000
181	FEDERAL NATIONAL MORTGAGE ASSO	5,700,000	5,700,000
182	FEDERAL NATIONAL MORTGAGE ASSO	-2,990,000	-2,990,000
183	FEDERAL NATIONAL MORTGAGE ASSO	-117,071,000	-116,976,000
184	FEDERAL NATIONAL MORTGAGE ASSO	-3,000,000	-3,000,000
185	TENNESSEE VALLEY AUTHORITY	23,050,000	23,050,000
186	TENNESSEE VALLEY AUTHORITY	1,000,000	1,000,000
187	TENNESSEE VALLEY AUTHORITY	10,000	10,000
188	TENNESSEE VALLEY AUTHORITY	27,020,000	27,020,000
189	U.S. TREASURY BOND	9,945,000	9,945,000
190	U S TREASURY NOTE	68	68
191	U S TREASURY NOTE	57	57
192	U S TREASURY NOTE	-35	-35
193	U S TREASURY NOTE	512	512
194	U S TREASURY NOTE	-400	-400
195	U S TREASURY NOTE	136,517,000	136,517,000
196	U S TREASURY NOTE	0	141,448,000
197	U S TREASURY NOTE	279,333,000	0
198	U S TREASURY NOTE	139,160,000	0
199	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	159,139,000	159,139,000
200	FEDERAL HOME LOAN BANK SYSTEM	81,500,000	81,500,000
201	FEDERAL HOME LOAN BANK SYSTEM	0	0
202	FEDERAL HOME LOAN BANK SYSTEM	50,000,000	50,000,000
203	FEDERAL HOME LOAN BANK SYSTEM	117,235,000	117,235,000
204	FEDERAL HOME LOAN BANK SYSTEM	0	0
205	FEDERAL HOME LOAN BANK SYSTEM	15,000,000	15,000,000
206	FEDERAL HOME LOAN BANK SYSTEM	31,950,000	31,950,000
207	FEDERAL HOME LOAN BANK SYSTEM	156,100,000	156,100,000
208	FEDERAL HOME LOAN BANK SYSTEM	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
159	853,127	0	853,127	0	0	0	0
160	0	0	0	-9,008,511	0	-9,008,511	0
161	0	0	0	-105,599,695	0	-105,599,695	0
162	5,513,033	0	5,513,033	0	0	0	0
163	3,020,800	0	3,020,800	0	0	0	0
164	0	0	0	-597,803	0	-597,803	0
165	0	0	0	-10,586,454	0	-10,586,454	0
166	0	0	0	-1,094,280	0	-1,094,280	0
167	0	0	0	-7,333,381	307,659	-7,025,722	0
168	0	0	0	-86,649,628	0	-86,649,628	0
169	40,844,120	-986,573	39,857,547	0	0	0	0
170	220,229,023	-30,222,180	190,006,843	0	0	0	0
171	1,418,962	-1,418,962	0	0	0	0	0
172	544,470	-544,470	0	0	0	0	0
173	0	0	0	-98,459,437	7,877	-98,451,560	0
174	0	0	0	-107,300	107,300	0	0
175	0	0	0	-88,946,012	0	-88,946,012	0
176	0	0	0	-160,361	0	-160,361	0
177	0	0	0	-165,450,079	0	-165,450,079	0
178	1,192,855	0	1,192,855	0	0	0	0
179	0	0	0	-29,518	29,518	0	0
180	854,091	0	854,091	0	0	0	0
181	5,683,990	0	5,683,990	0	0	0	0
182	0	0	0	-2,970,418	2,970,418	0	0
183	0	0	0	-115,454,579	0	-115,454,579	0
184	0	0	0	-2,993,227	0	-2,993,227	0
185	26,342,350	0	26,342,350	0	0	0	0
186	1,097,054	0	1,097,054	0	0	0	0
187	10,433	0	10,433	0	0	0	0
188	28,671,533	0	28,671,533	0	0	0	0
189	9,632,904	-9,632,904	0	0	0	0	0
190	69	-69	0	0	0	0	0
191	58	-58	0	0	0	0	0
192	0	0	0	-37	37	0	0
193	521	-521	0	0	0	0	0
194	0	0	0	-388	388	0	0
195	135,021,063	-135,021,063	0	0	0	0	0
196	0	0	0	0	0	0	0
197	279,551,229	-184,890,077	94,661,152	0	0	0	0
198	138,703,381	-138,703,381	0	0	0	0	0
199	166,478,183	0	166,478,183	0	0	0	0
200	84,828,146	0	84,828,146	0	0	0	0
201	0	0	0	0	0	0	48,659,083
202	48,677,943	0	48,677,943	0	0	0	0
203	120,968,903	0	120,968,903	0	0	0	0
204	0	0	0	0	0	0	96,477,976
205	15,298,093	0	15,298,093	0	0	0	0
206	33,713,366	0	33,713,366	0	0	0	0
207	166,470,396	0	166,470,396	0	0	0	0
208	0	0	0	0	0	0	124,639,474

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
5					
6					
7					
8	Fwd Mtg	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
159	0	0	853,127	853,127	
160	0	0	9,008,511	0	
161	0	0	105,599,695	0	
162	0	0	5,513,033	5,513,033	
163	0	0	3,020,800	3,020,800	
164	0	0	597,803	0	
165	0	0	10,586,454	0	
166	0	0	1,094,280	0	
167	0	0	7,025,722	0	
168	0	0	86,649,628	0	
169	0	0	39,857,547	39,857,547	
170	0	0	190,006,843	190,006,843	
171	0	0	0	0	
172	0	0	0	0	
173	0	0	98,451,560	0	
174	0	0	0	0	
175	0	0	88,946,012	0	
176	0	0	160,361	0	
177	0	0	165,450,079	0	
178	0	0	1,192,855	1,192,855	
179	0	0	0	0	
180	0	0	854,091	854,091	
181	0	0	5,683,990	5,683,990	
182	0	0	0	0	
183	0	0	115,454,579	0	
184	0	0	2,993,227	0	
185	0	0	26,342,350	26,342,350	
186	0	0	1,097,054	1,097,054	
187	0	0	10,433	10,433	
188	0	0	28,671,533	28,671,533	
189	0	0	0	0	
190	0	0	0	0	
191	0	0	0	0	
192	0	0	0	0	
193	0	0	0	0	
194	0	0	0	0	
195	0	0	0	0	
196	0	0	0	0	
197	0	0	94,661,152	94,661,152	
198	0	0	0	0	
199	0	0	166,478,183	166,478,183	
200	0	0	84,828,146	84,828,146	
201	0	0	-48,659,083	-48,659,083	MTS Repo 105 Benefit - Longs
202	0	0	48,677,943	48,677,943	
203	0	0	120,968,903	120,968,903	
204	0	0	-96,477,976	-96,477,976	MTS Repo 105 Benefit - Longs
205	0	0	15,298,093	15,298,093	
206	0	0	33,713,366	33,713,366	
207	0	0	166,470,396	166,470,396	
208	0	0	-124,639,474	-124,639,474	MTS Repo 105 Benefit - Longs

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G
1							
2	**Agencies**						
3							
4	**July 25, 2008**						
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7							
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
209	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75
210	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	G17L	GM75
211	CORPORATE	NO RATING	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	93168166
212	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	93168166
213	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
214	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
215	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
216	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
217	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
218	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
219	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
220	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
221	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
222	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
223	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
224	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
225	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
226	AGENCY	ZERO COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
227	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
228	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
229	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
230	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
231	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
232	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
233	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
234	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
235	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
236	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
237	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
238	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
239	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
240	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
241	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
242	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
243	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
244	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
245	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
246	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
247	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
248	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
249	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
250	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
251	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
252	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
253	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
254	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
255	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
256	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
257	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
258	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM

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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
209	3134A4ZY3		42,548	3134A4ZY3	0	USD
210	313771AA5	US313771AA51	42,534	313771AA5	0	USD
211			42,027	51256710	0	USD
212	88059EGG3	US88059EGG35	40,118	56875820	0	USD
213	313490BG8	US313490BG88	40,040	313490BG8	0	USD
214	313490CC6	US313490CC65	43,692	313490CC6	0	USD
215	313490CK8	US313490CK81	44,972	313490CK8	0	USD
216	3134A32J4		46,096	3134A32J4	0	USD
217	3134A3D29	US3134A3D299	46,614	3134A3D29	0	USD
218	313586QR3	US313586QR34	41,825	313586QR3	0	USD
219	313586RC5	US313586RC55	43,747	313586RC5	0	USD
220	31358BAA6	US31358BAA61	43,497	31358BAA6	0	USD
221	31358C7Z3		45,061	31358C7Z3	0	USD
222	31358DCS1	US31358DCS18	46,972	31358DCS1	0	USD
223	31358DDR2		47,618	31358DDR2	0	USD
224	31359MEL3	US31359MEL37	42,887	31359MEL3	0	USD
225	31364DPJ9		46,469	31364DPJ9	0	USD
226	31364EBA1	US31364EBA10	46,835	31364EBA1	0	USD
227	3137F0CL2		39,767	3137F0CL2	0	USD
228	317705AC5		43,069	317705AC5	0	USD
229	31771C4D4	US31771C4D49	40,793	31771C4D4	0	USD
230	31771C4G7	US31771C4G79	41,340	31771C4G7	0	USD
231	31771C4Q5		42,801	31771C4Q5	0	USD
232	31771C6Y6	US31771C6Y67	41,761	31771C6Y6	0	USD
233	31771CBY0		40,858	31771CBY0	0	USD
234	31771CBZ7	US31771CBZ77	41,040	31771CBZ7	0	USD
235	31771CCA1	US31771CCA18	41,224	31771CCA1	0	USD
236	31771CCM5	US31771CCM55	43,231	31771CCM5	0	USD
237	31771CHE8	US31771CHE84	41,789	31771CHE8	0	USD
238	31771CR31	US31771CR314	40,335	31771CR31	0	USD
239	31771CR64	US31771CR645	40,883	31771CR64	0	USD
240	31771CR72	US31771CR728	41,066	31771CR72	0	USD
241	31771CS63	US31771CS635	42,344	31771CS63	0	USD
242	31771CS89	US31771CS890	42,710	31771CS89	0	USD
243	31771CTF2	US31771CTF22	42,403	31771CTF2	0	USD
244	31771CY82		40,539	31771CY82	0	USD
245	31771DCF8	US31771DCF87	42,465	31771DCF8	0	USD
246	31771DCK7	US31771DCK72	43,195	31771DCK7	0	USD
247	31771DKM4		41,431	31771DKM4	0	USD
248	31771DKV4		42,892	31771DKV4	0	USD
249	31771EAN1	US31771EAN13	43,461	31771EAN1	0	USD
250	31771EAR2	US31771EAR27	43,560	31771EAR2	0	USD
251	31771J3V0	US31771J3V01	40,082	31771J3V0	0	USD
252	31771J3W8	US31771J3W83	40,263	31771J3W8	0	USD
253	31771J4D9	US31771J4D93	41,543	31771J4D9	0	USD
254	31771J4J6		42,455	31771J4J6	0	USD
255	31771J4N7		43,185	31771J4N7	0	USD
256	31771JKP4	US31771JKP48	40,693	31771JKP4	0	USD
257	31771JKR0		40,822	31771JKR0	0	USD
258	31771JKU3	US31771JKU33	40,947	31771JKU3	0	USD

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8	Product Name	Trade Date position	SD Position
209	FREDDIE MAC	82,410,000	82,410,000
210	FEDERAL HOME LOAN BANK OF CHIC	152,660,000	152,660,000
211	INTERNATIONAL BANK RECON & DEV STRIP CPN R/MD0000 01/23/2015	239,995	239,995
212	TENNESSEE VALLEY AUTH FEDL CPNSTRIP GENERIC INT PMT-ZERO CPNR/MD0000 11/01/2009	-1,000	-1,000
213	FEDERAL JUDICIARY OFFICE BDG31	1,500,000	1,500,000
214	FEDERAL JUDICIARY OFFICE BLDG TR ZERO CPN CTF PARTN R/MD0000 08/15/2019	150,000	150,000
215	FEDERAL JUDICIARY OFFICE BLDG TR CTF PARTN ZERO CPN R/MD0000 02/15/2023	50,000	50,000
216	FEDERAL HOME LOAN MTG CORP	-249,000	-249,000
217	FREDDIE MAC	272,000	272,000
218	FEDERAL NATIONAL MTGE ASSOC	1,000,000	1,000,000
219	FEDERAL NATIONAL MORTGAGE ASSO	148,675,000	148,675,000
220	FANNIE MAE PRINCIPAL STRIP	29,582,000	29,582,000
221	FANNIE MAE INTEREST STRIP	6,500,000	6,500,000
222	FANNIE MAE PRINCIPAL STRIP	8,379,000	8,379,000
223	FANNIE MAE PRINCIPAL STRIP	9,000,000	9,000,000
224	FEDERAL NATIONAL MTGE ASSOC	96,301,000	96,301,000
225	FNMA MTN STRIP 03/23/2027	194,000	194,000
226	FEDERAL NATIONAL MTGE ASSC-MTN	1,096,000	1,096,000
227	FREDDIE MAC STRIPS	-215,000	-215,000
228	FINANCING CORP FICO	75,000	75,000
229	FINANCING CORP FICO	16,381,000	16,381,000
230	FINANCING CORP CPN FICO STRIPSSER 15 ZERO CPN INT PMT ON 9.65% 2019 BD R/MD0000 03/07/2013	4,055,000	4,055,000
231	FICO SERIES 15	13,825,000	13,825,000
232	FINANCING CORP CPN FICO STRIPSSER 14 ZERO CPN INT PMT ON 9.65% 2018 BD R/MD0000 05/02/2014	6,000	6,000
233	FICO SERIES 1	1,075,000	1,075,000
234	FINANCING CORP FICO	12,131,000	12,131,000
235	FINANCING CORP FICO	2,404,000	2,404,000
236	FINANCING CORP STRIPS SERIES 1INT PMT ON FICO BD 10%/2018 ZERO CPN-DUE 05/11/18 R/MD0000 05/11/2018	299,000	299,000
237	FINANCING CORP STRIPS SERIES 3INT PMT ON FICO BD 09.80% 2017ZERO CPN DUE 05/30/14 R/MD0000 05/30/2014	15,000	15,000
238	FINANCING CORP FICO	2,159,000	2,159,000
239	FINANCING CORP FICO	17,561,000	17,561,000
240	FINANCING CORP FICO	8,120,000	8,120,000
241	FINANCING CORP FICO	7,110,000	7,110,000
242	FINANCING CORP FICO	275,000	275,000
243	FINANCING CORP FICO	2,121,000	2,121,000
244	FINANCING CORP FICO	6,502,000	6,502,000
245	FINANCING CORP FICO	9,321,000	9,321,000
246	FINANCING CORP FICO	20,000	20,000
247	FINANCING CORP FICO	520,000	520,000
248	FINANCING CORP FICO	5,773,000	5,773,000
249	FINANCING CORP STRIPS SER 13 INT PMT ON 9.60 2018 BD PRIN PYMT R/MD0000 12/27/2018	150,000	150,000
250	FINANCING CORP PRINCIPAL FICO STRIPS SER 16 PRIN PMT ON 9.70% 2019 BD ZERO CPN R/MD0000 04/05/2019	20,000	20,000
251	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD R/MD 09/26/2009	7,000	7,000
252	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD R/MD0000 03/26/2010	12,884,000	12,884,000
253	FINANCING CORP-FED CPN FICO STRIPS SER D INT PMT ON 8.60% 2019 BD R/MD0000 09/26/2013	11,655,000	11,655,000
254	FICO SERIES D STRIPPED OFF 8.60% 2019	3,622,000	3,622,000
255	FICO SERIES D STRIPPED OFF 8.60% 2019	1,965,000	1,965,000
256	FINANCING CORP FEDL CPN FICO STRIPS SER C-ZERO CPN INT PMT ON 9.80% 2017 R/MD0000 05/30/2011	1,150,000	1,150,000
257	FICO STRIP	125,000	125,000
258	FINANCING CORP FEDL STRIPS SER A INT PAY 9.40% 2018 R/MD0000 02/08/2012	50,000	50,000

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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
209	82,097,880	0	82,097,880	0	0	0	0
210	156,012,168	0	156,012,168	0	0	0	0
211	181,629	0	181,629	0	0	0	0
212	0	0	0	-965	0	-965	0
213	1,459,714	0	1,459,714	0	0	0	0
214	87,923	0	87,923	0	0	0	0
215	23,846	0	23,846	0	0	0	0
216	0	0	0	-100,786	0	-100,786	0
217	102,403	0	102,403	0	0	0	0
218	786,620	0	786,620	0	0	0	0
219	81,567,585	0	81,567,585	0	0	0	0
220	16,857,449	0	16,857,449	0	0	0	0
221	3,060,185	0	3,060,185	0	0	0	0
222	3,020,055	0	3,020,055	0	0	0	0
223	2,973,227	0	2,973,227	0	0	0	0
224	63,126,027	0	63,126,027	0	0	0	0
225	74,530	0	74,530	0	0	0	0
226	381,312	0	381,312	0	0	0	0
227	0	0	0	-213,571	0	-213,571	0
228	104,382	0	104,382	0	0	0	0
229	14,780,908	0	14,780,908	0	0	0	0
230	3,396,507	0	3,396,507	0	0	0	0
231	9,286,161	0	9,286,161	0	0	0	0
232	4,760	0	4,760	0	0	0	0
233	962,130	0	962,130	0	0	0	0
234	10,644,689	0	10,644,689	0	0	0	0
235	2,052,118	0	2,052,118	0	0	0	0
236	186,848	0	186,848	0	0	0	0
237	11,871	0	11,871	0	0	0	0
238	2,049,723	0	2,049,723	0	0	0	0
239	15,832,400	0	15,832,400	0	0	0	0
240	7,040,314	0	7,040,314	0	0	0	0
241	5,174,125	0	5,174,125	0	0	0	0
242	187,104	0	187,104	0	0	0	0
243	1,533,087	0	1,533,087	0	0	0	0
244	6,056,473	0	6,056,473	0	0	0	0
245	6,615,499	0	6,615,499	0	0	0	0
246	12,499	0	12,499	0	0	0	0
247	432,573	0	432,573	0	0	0	0
248	3,815,420	0	3,815,420	0	0	0	0
249	90,374	0	90,374	0	0	0	0
250	11,828	0	11,828	0	0	0	0
251	6,789	0	6,789	0	0	0	0
252	12,313,548	0	12,313,548	0	0	0	0
253	9,553,998	0	9,553,998	0	0	0	0
254	2,599,481	0	2,599,481	0	0	0	0
255	1,243,612	0	1,243,612	0	0	0	0
256	1,049,105	0	1,049,105	0	0	0	0
257	112,243	0	112,243	0	0	0	0
258	44,076	0	44,076	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
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8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
209	0	0	82,097,880	82,097,880	
210	0	0	156,012,168	156,012,168	
211	0	0	181,629	181,629	
212	0	0	965	0	
213	0	0	1,459,714	1,459,714	
214	0	0	87,923	87,923	
215	0	0	23,846	23,846	
216	0	0	100,786	0	
217	0	0	102,403	102,403	
218	0	0	786,620	786,620	
219	0	0	81,567,585	81,567,585	
220	0	0	16,857,449	16,857,449	
221	0	0	3,060,185	3,060,185	
222	0	0	3,020,055	3,020,055	
223	0	0	2,973,227	2,973,227	
224	0	0	63,126,027	63,126,027	
225	0	0	74,530	74,530	
226	0	0	381,312	381,312	
227	0	0	213,571	0	
228	0	0	104,382	104,382	
229	0	0	14,780,908	14,780,908	
230	0	0	3,396,507	3,396,507	
231	0	0	9,286,161	9,286,161	
232	0	0	4,760	4,760	
233	0	0	962,130	962,130	
234	0	0	10,644,689	10,644,689	
235	0	0	2,052,118	2,052,118	
236	0	0	186,848	186,848	
237	0	0	11,871	11,871	
238	0	0	2,049,723	2,049,723	
239	0	0	15,832,400	15,832,400	
240	0	0	7,040,314	7,040,314	
241	0	0	5,174,125	5,174,125	
242	0	0	187,104	187,104	
243	0	0	1,533,087	1,533,087	
244	0	0	6,056,473	6,056,473	
245	0	0	6,615,499	6,615,499	
246	0	0	12,499	12,499	
247	0	0	432,573	432,573	
248	0	0	3,815,420	3,815,420	
249	0	0	90,374	90,374	
250	0	0	11,828	11,828	
251	0	0	6,789	6,789	
252	0	0	12,313,548	12,313,548	
253	0	0	9,553,998	9,553,998	
254	0	0	2,599,481	2,599,481	
255	0	0	1,243,612	1,243,612	
256	0	0	1,049,105	1,049,105	
257	0	0	112,243	112,243	
258	0	0	44,076	44,076	

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2	**Agencies**						
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4	**July 25, 2008**						
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
259	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
260	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
261	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
262	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
263	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
264	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
265	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
266	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
267	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
268	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
269	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
270	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
271	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
272	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
273	CORPORATE	AAA	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
274	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
275	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
276	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
277	AGENCY	COUPON	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
278	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
279	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
280	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
281	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
282	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
283	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
284	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
285	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
286	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
287	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
288	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
289	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
290	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
291	AGENCY	OTHERS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
292	AGENCY	STRIPS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
293	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
294	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
295	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
296	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
297	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
298	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
299	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
300	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
301	TREASURIES	BONDS	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
302	STRIPS	PRIN	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
303	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
304	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
305	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
306	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
307	TREASURIES	NOTES	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
308	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM

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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
259	31771JKV1	US31771JKV16	41,005	31771JKV1	0	USD
260	31771JKZ2	US31771JKZ20	41,188	31771JKZ2	0	USD
261	31771JLD0	US31771JLD09	41,370	31771JLD0	0	USD
262	31771JLH1	US31771JLH13	41,553	31771JLH1	0	USD
263	31771JMC1		42,408	31771JMC1	0	USD
264	31771JMH0	US31771JMH04	42,649	31771JMH0	0	USD
265	31771JMP2	US31771JMP20	42,885	31771JMP2	0	USD
266	31771JUV0	US31771JUV06	40,119	31771JUV0	0	USD
267	31771JVV9	US31771JVV96	41,215	31771JVV9	0	USD
268	31771JXH8	US31771JXH84	42,857	31771JXH8	0	USD
269	383665BU9	US383665BU90	39,948	383665BU9	0	USD
270	383665BX3	US383665BX30	40,497	383665BX3	0	USD
271	38373PAG8		39,722	38373PAG8	0	USD
272	38373PAK9		40,269	38373PAK9	0	USD
273	459056JH1	US459056JH11	40,224	459056JH1	0	USD
274	465139AW3		40,801	465139AW3	0	USD
275	465139EB5		42,050	465139EB5	0	USD
276	465139HB2	US465139HB25	40,132	465139HB2	0	USD
277	761157AE6	US761157AE69	44,119	761157AE6	0	USD
278	76116EBP4	US76116EBP43	39,736	76116EBP4	0	USD
279	76116EBQ2	US76116EBQ26	39,918	76116EBQ2	0	USD
280	76116EBZ2	US76116EBZ25	41,562	76116EBZ2	0	USD
281	76116EFG0	US76116EFG08	41,470	76116EFG0	0	USD
282	76116EGA2	US76116EGA29	44,757	76116EGA2	0	USD
283	76116EGP9	US76116EGP97	47,133	76116EGP9	0	USD
284	76116FAA5	US76116FAA57	43,753	76116FAA5	0	USD
285	76116FAC1	US76116FAC14	47,588	76116FAC1	0	USD
286	76116FAD9	US76116FAD96	44,027	76116FAD9	0	USD
287	76116FAE7	US76116FAE79	44,119	76116FAE7	0	USD
288	76116FAG2	US76116FAG28	44,211	76116FAG2	0	USD
289	86331TCK9	US86331TCK97	39,859	86331TCK9	0	USD
290	86331TCL7	US86331TCL70	40,040	86331TCL7	0	USD
291	86331TCP8	US86331TCP84	40,589	86331TCP8	0	USD
292	88059FAV3	US88059FAV31	45,962	88059FAV3	0	USD
293	912803AL7	US912803AL75	42,870	912803AL7	0	USD
294	912803AM5	US912803AM58	42,962	912803AM5	0	USD
295	912803AQ6	US912803AQ62	43,511	912803AQ6	0	USD
296	912803AR4	US912803AR46	43,692	912803AR4	0	USD
297	912803AU7	US912803AU74	44,058	912803AU7	0	USD
298	912803AY9	US912803AY96	44,515	912803AY9	0	USD
299	912803BB8	US912803BB84	44,972	912803BB8	0	USD
300	912803CH4	US912803CH46	47,618	912803CH4	0	USD
301	912810PW2	US912810PW27	50,451	912810PW2	0	USD
302	912820EA1	US912820EA16	40,040	912820EA1	0	USD
303	912828BZ2	US912828BZ20	39,859	912828BZ2	0	USD
304	912828HZ6	US912828HZ65	43,235	912828HZ6	0	USD
305	912828JD3	US912828JD36	41,455	912828JD3	0	USD
306	912828JF8	US912828JF83	40,390	912828JF8	0	USD
307	912828JG6		41,486	912828JG6	0	USD
308	912833CU2		39,675	912833CU2	0	USD

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8	Product Name	Trade Date position	SD Position
259	FINANCING CORP FICO	11,205,000	11,205,000
260	FINANCING CORP CPN FICO STRIP GENERIC INT PMTZERO CPN R/MD0000 10/06/2012	2,660,000	2,660,000
261	FINANCING CORP FICO	3,038,000	3,038,000
262	FICO STRIP	3,038,000	3,038,000
263	FICO SERIES A	4,513,000	4,513,000
264	FINANCING CORP FICO	2,399,000	2,399,000
265	FINANCING CORP FEDL CPN FICO STRIPS SER C INT PMT ON 9.80% 2017 R/MD0000 05/30/2017	50,000	50,000
266	FINANCING CORP-FED CPN FICO STRIPS SER E-INT PMT ON 9-65% 2018 BD R/MD0000 11/02/2009	6,865,000	6,865,000
267	FINANCING CORP-FED CPN FICO STRIPS SER E INT PMT ON 9.65% 2018 BD R/MD0000 11/02/2012	1,073,000	1,073,000
268	FICO SERIES E	6,038,000	6,038,000
269	GOVERNMENT BACKED TRUSTS T-141	250,000	250,000
270	GOVERNMENT BACKED TRUSTS T-144	9,428,000	9,428,000
271	GOVERNMENT LOAN TRUST CTF 1Z-5	781,000	781,000
272	GOVERNMENT LOAN TRUST CTF 1Z-8	6,500,000	6,500,000
273	INTL BANK FOR RECON & DEV ZERO CPN SER 2 R/MD0000 02/15/2010	34,000	34,000
274	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	27,000	27,000
275	GOVERNMENT OF ISRAEL-AID ZERO COUPON AID/GTC	38,251,000	38,251,000
276	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	100,000	100,000
277	RESOLUTION FUNDING CORP	-2,265,000	-2,265,000
278	RESOLUTION FDG CORP FED CPN STRIPS SER A INT PMT 8.1252019 BD R/MD0000 10/15/2008	212,000	212,000
279	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER-A-INT PMTON 8.125% 2019 R/MD0000 04/15/2009	4,874,000	4,874,000
280	RESOLUTION FDG CORP FED CPN STRIPS SER-A-INT PMT ON 8.125% 2019 ZERO CPN R/MD0000 10/15/2013	1,281,000	1,281,000
281	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2013	100,000	100,000
282	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2022	-13,535,000	-13,535,000
283	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 01/15/2029	40,000	40,000
284	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD R/MD0000 10/15/2019	114,150,000	114,150,000
285	RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN R/MD0000 04/15/2030	246,396,000	246,396,000
286	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 07/15/2020	128,376,000	128,376,000
287	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 10/15/2020	17,000,000	17,000,000
288	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 01/15/2021	-87,000,000	-87,000,000
289	STRIP RCPTS ISRAEL STATE US GOVT GTD NOTE R/MD0000 02/15/2009	47,000	47,000
290	STRIP RCPTS-ISRAEL ST 1994-2 AMORTIZING ON 6.80% GTDR/MD0000 08/15/2009	-280	-280
291	ISRAEL GOVERNMENT AID BOND 0.000% 20110215 SERIES# 1234	720	720
292	TENNESSEE VALLEY AUTH FEDL PRIN STRIPS GENERIC PRIN PMT 6.75% 11/1/25 ZERO CPN R/MD0000 11/01/2025	270,000	270,000
293	W/PRIN STRIP 05-15-17	-21,799,800	-21,799,800
294	W/PRIN STRIP 08-15-17	-14,500,000	-14,500,000
295	W/PRINC STRIPS 8.875 02-15-19	-3,200,000	-3,200,000
296	W/PRINC STRIPS 8.125 8/15/19	599,707	599,707
297	W/PRINC STRIP OF 8.75 08-15-20	6,700,000	6,700,000
298	W/PRIN STRIP 11-15-21	600,000	600,000
299	W/PRIN STRIP 02-15-23	-2,500,000	-2,500,000
300	W/PRINC STRIPS 5/15/30	-110,393,000	-110,393,000
301	U.S. TREASURY BOND	-116,590,000	-116,590,000
302	W/PRINC STRIPS 08/15/09	-3,800,000	-3,800,000
303	U S TREASURY NOTE	-28	-28
304	U S TREASURY NOTE	-264,538,000	-264,538,000
305	U S TREASURY NOTE	0	-261,794,000
306	U S TREASURY NOTE	400,000,000	0
307	U S TREASURY NOTE	-258,000,000	0
308	TINT 08-15-08	-4,041,000	-4,041,000

	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
259	9,865,199	0	9,865,199	0	0	0	0
260	2,278,812	0	2,278,812	0	0	0	0
261	2,533,901	0	2,533,901	0	0	0	0
262	2,475,345	0	2,475,345	0	0	0	0
263	3,257,698	0	3,257,698	0	0	0	0
264	1,650,887	0	1,650,887	0	0	0	0
265	33,157	0	33,157	0	0	0	0
266	6,636,580	0	6,636,580	0	0	0	0
267	916,787	0	916,787	0	0	0	0
268	4,011,657	0	4,011,657	0	0	0	0
269	245,152	0	245,152	0	0	0	0
270	8,825,301	0	8,825,301	0	0	0	0
271	778,173	0	778,173	0	0	0	0
272	6,199,201	0	6,199,201	0	0	0	0
273	32,457	0	32,457	0	0	0	0
274	24,369	0	24,369	0	0	0	0
275	29,490,153	0	29,490,153	0	0	0	0
276	96,456	0	96,456	0	0	0	0
277	0	0	0	-3,305,502	0	-3,305,502	0
278	211,150	0	211,150	0	0	0	0
279	4,797,661	0	4,797,661	0	0	0	0
280	1,056,142	0	1,056,142	0	0	0	0
281	83,407	0	83,407	0	0	0	0
282	0	0	0	-6,782,849	0	-6,782,849	0
283	14,029	0	14,029	0	0	0	0
284	66,429,760	0	66,429,760	0	0	0	0
285	83,551,875	0	83,551,875	0	0	0	0
286	71,079,266	0	71,079,266	0	0	0	0
287	9,297,006	0	9,297,006	0	0	0	0
288	0	0	0	-46,794,395	0	-46,794,395	0
289	46,439	0	46,439	0	0	0	0
290	0	0	0	-272	272	0	0
291	664	0	664	0	0	0	0
292	107,348	0	107,348	0	0	0	0
293	0	0	0	-14,884,206	0	-14,884,206	0
294	0	0	0	-9,766,084	1,050,696	-8,715,388	0
295	0	0	0	-1,975,664	0	-1,975,664	0
296	360,234	0	360,234	0	0	0	0
297	3,790,840	0	3,790,840	0	0	0	0
298	316,034	-35,249	280,785	0	0	0	0
299	0	0	0	-1,232,835	199,226	-1,033,609	0
300	0	0	0	-38,239,252	0	-38,239,252	0
301	0	0	0	-112,931,148	9,341,350	-103,589,798	0
302	0	0	0	-3,705,129	471,916	-3,233,213	0
303	0	0	0	-29	29	0	0
304	0	0	0	-261,639,224	225,064,658	-36,574,566	0
305	0	0	0	-261,842,595	178,095,318	-83,747,278	0
306	400,312,500	-264,759,376	135,553,124	0	0	0	0
307	0	0	0	0	0	0	0
308	0	0	0	-4,037,448	0	-4,037,448	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
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6					
7					
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
259	0	0	9,865,199	9,865,199	
260	0	0	2,278,812	2,278,812	
261	0	0	2,533,901	2,533,901	
262	0	0	2,475,345	2,475,345	
263	0	0	3,257,698	3,257,698	
264	0	0	1,650,887	1,650,887	
265	0	0	33,157	33,157	
266	0	0	6,636,580	6,636,580	
267	0	0	916,787	916,787	
268	0	0	4,011,657	4,011,657	
269	0	0	245,152	245,152	
270	0	0	8,825,301	8,825,301	
271	0	0	778,173	778,173	
272	0	0	6,199,201	6,199,201	
273	0	0	32,457	32,457	
274	0	0	24,369	24,369	
275	0	0	29,490,153	29,490,153	
276	0	0	96,456	96,456	
277	0	0	3,305,502	0	
278	0	0	211,150	211,150	
279	0	0	4,797,661	4,797,661	
280	0	0	1,056,142	1,056,142	
281	0	0	83,407	83,407	
282	0	0	6,782,849	0	
283	0	0	14,029	14,029	
284	0	0	66,429,760	66,429,760	
285	0	0	83,551,875	83,551,875	
286	0	0	71,079,266	71,079,266	
287	0	0	9,297,006	9,297,006	
288	0	0	46,794,395	0	
289	0	0	46,439	46,439	
290	0	0	0	0	
291	0	0	664	664	
292	0	0	107,348	107,348	
293	0	0	14,884,206	0	
294	0	0	8,715,388	0	
295	0	0	1,975,664	0	
296	0	0	360,234	360,234	
297	0	0	3,790,840	3,790,840	
298	0	0	280,785	280,785	
299	0	0	1,033,609	0	
300	0	0	38,239,252	0	
301	0	0	103,589,798	0	
302	0	0	3,233,213	0	
303	0	0	0	0	
304	0	0	36,574,566	0	
305	0	0	83,747,278	0	
306	0	0	135,553,124	135,553,124	
307	0	0	0	0	
308	0	0	4,037,448	0	

	A	B	C	D	E	F	G
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2	**Agencies**						
3							
4	**July 25, 2008**						
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
309	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
310	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
311	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
312	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
313	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
314	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
315	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
316	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
317	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
318	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
319	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
320	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
321	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
322	STRIPS	TINT	AGARWAL	GOVERNMENTS AMERICAS	AGENCIES	GMBM	GMBM
323	DERIVATIVES	OTHER DERIVATIVES	AGARWAL STRIPS	GOVERNMENTS AMERICAS	AGENCIES	&611A	&611A
324	CORPORATE	AAA	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	0740058F9
325	CORPORATE	AAA	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	G144
326	CORPORATE	AAA	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	G144
327	CORPORATE	AAA	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	G144
328	CORPORATE	AAA	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	G144
329	CORPORATE	AAA	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	G144
330	TREASURIES	BONDS	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	G144
331	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	G144
332	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	G144
333	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	G144
334	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	G144
335	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	G144	G144
336	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
337	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
338	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
339	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
340	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
341	STRIPS	PRIN	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
342	TREASURIES	BONDS	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
343	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
344	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
345	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
346	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
347	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
348	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
349	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
350	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
351	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
352	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMGQ	GMGQ
353	AGENCY	OTHERS	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
354	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
355	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
356	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
357	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
358	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	H	I	J	K	L	M
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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
309	912833CY4	US912833CY49	40,405	912833CY4	0	USD
310	912833CZ1	US912833CZ14	40,589	912833CZ1	0	USD
311	912833DA5		40,770	912833DA5	0	USD
312	912833DB3	US912833DB37	40,954	912833DB3	0	USD
313	912833JT8	US912833JT80	42,231	912833JT8	0	USD
314	912833JX9	US912833JX92	40,862	912833JX9	0	USD
315	912833JY7	US912833JY75	41,044	912833JY7	0	USD
316	912833JZ4	US912833JZ41	41,228	912833JZ4	0	USD
317	912833KB5	US912833KB53	41,593	912833KB5	0	USD
318	912833KF6	US912833KF67	42,323	912833KF6	0	USD
319	912833KJ8	US912833KJ89	42,597	912833KJ8	0	USD
320	912833KR0	US912833KR06	43,235	912833KR0	0	USD
321	912833KS8	US912833KS88	43,327	912833KS8	0	USD
322	912833LL2	US912833LL27	44,972	912833LL2	0	USD
323	ADJ1	ADJ1	2,958,465	ADJ1		
324	6386A0AB1	US6386A0AB17	41,108	1GB965550	0	USD
325	05522NAA5	US05522NAA54	41,074	05522NAA5	0	USD
326	05946KAA9		42,936	05946KAA9	0	USD
327	249575AN1		50,115	249575AN1	0	USD
328	40411EAA6		40,868	40411EAA6	0	USD
329	40411EAB4		42,787	40411EAB4	0	USD
330	912810PT9	US912810PT97	50,086	912810PT9	0	USD
331	912828GS3	US912828GS32	42,870	912828GS3	0	USD
332	912828GW4		41,090	912828GW4	0	USD
333	912828HA1		42,962	912828HA1	0	USD
334	912828HM5	US912828HM52	41,274	912828HM5	0	USD
335	912828HY9	US912828HY90	41,394	912828HY9	0	USD
336	31331SL68		43,105	31331SL68	0	USD
337	31331VUZ7		42,607	31331VUZ7	0	USD
338	3134A4ZY3		42,548	3134A4ZY3	0	USD
339	31359MLS0	US31359MLS07	40,862	31359MLS0	0	USD
340	31359MRG0	US31359MRG05	41,348	31359MRG0	0	USD
341	912803AR4	US912803AR46	43,692	912803AR4	0	USD
342	912810FT0	US912810FT08	49,720	912810FT0	0	USD
343	912828EE6		42,231	912828EE6	0	USD
344	912828EN6	US912828EN62	42,323	912828EN6	0	USD
345	912828GL8		39,903	912828GL8	0	USD
346	912828GW4		41,090	912828GW4	0	USD
347	912828HF0	US912828HF02	40,117	912828HF0	0	USD
348	912828HG8	US912828HG84	41,213	912828HG8	0	USD
349	912828HL7	US912828HL79	40,178	912828HL7	0	USD
350	912828HU7	US912828HU78	40,268	912828HU7	0	USD
351	912828HX1	US912828HX18	40,298	912828HX1	0	USD
352	912828JA9	US912828JA96	40,329	912828JA9	0	USD
353	038461AC3	US038461AC32	42,262	038461AC3	0	USD
354	3133X72S2		43,600	3133X72S2	0	USD
355	3133X72S2		43,600	3133X72S2	0	USD
356	3133X8AS1	US3133X8AS11	43,692	3133X8AS1	0	USD
357	3133X8AS1	US3133X8AS11	43,692	3133X8AS1	0	USD
358	3133XDVS7	US3133XDVS78	44,176	3133XDVS7	0	USD

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8	Product Name	Trade Date position	SD Position
309	TINT 08-15-10	-200,000	-200,000
310	TINT 02-15-11	-1,100,000	-1,100,000
311	TINT 08-15-11	-9,951,000	-9,951,000
312	TINT 02-15-12	-1,000,000	-1,000,000
313	TINT 8-15-15	-1,423,000	-1,423,000
314	TINT 11-15-11	-5,550,400	-5,550,400
315	TINT 05-15-12	-25,800,000	-25,800,000
316	TINT 11-15-12	-9,500,000	-9,500,000
317	TINT 11-15-13	-400,000	-400,000
318	TINT 11-15-15	100	100
319	TINT 08-15-16	-2,958,000	-2,958,000
320	TINT 05-15-18	900,000	900,000
321	TINT 08-15-18	-1,792,000	-1,792,000
322	TINT 02-15-23	-4,281,000	-4,281,000
323	ADJUSTMENT	0	0
324	NATIONWIDE BUILDING SOCIETY 5.500% 20120718 SERIES# 144A	18,785,000	18,785,000
325	BA COVERED BOND ISSUER	50,200,000	50,200,000
326	BANCO BILBAO VIZCAYA ARGENTARI	259,300,000	259,300,000
327	DEPFA ACS BANK	28,300,000	28,300,000
328	BANK OF SCOTLAND PLC	3,290,000	3,290,000
329	BANK OF SCOTLAND PLC	22,820,000	22,820,000
330	U.S. TREASURY BOND	-24,735,000	-24,735,000
331	U S TREASURY NOTE	-9,400,000	-9,400,000
332	U S TREASURY NOTE	-20,050,000	-20,050,000
333	U S TREASURY NOTE	-20,900,000	-20,900,000
334	U S TREASURY NOTE	-1,100,000	-1,100,000
335	U S TREASURY NOTE SERIES K-2013	-43,100,000	-43,100,000
336	FEDERAL FARM CREDIT BANK	13,955,000	13,955,000
337	FEDERAL FARM CREDIT BANK	750,000	750,000
338	FREDDIE MAC	8,560,000	8,560,000
339	FEDERAL NATIONAL MTG ASSN	-11,000	-11,000
340	FEDERAL NATIONAL MORTGAGE ASSO	-1,000	-1,000
341	W/PRINC STRIPS 8.125 8/15/19	293	293
342	U S TREASURY BOND	-964,000	-964,000
343	U S TREASURY NOTE	-2,000	-2,000
344	U S TREASURY NOTE	3,756,000	3,756,000
345	U S TREASURY NOTE	-762,000	-762,000
346	U S TREASURY NOTE	90,000	90,000
347	U S TREASURY NOTE	10,000	10,000
348	U S TREASURY NOTE	-20,000	-20,000
349	U S TREASURY NOTE	5,000	5,000
350	U S TREASURY NOTE	-300	-300
351	U S TREASURY NOTE	16,351,000	16,351,000
352	U S TREASURY NOTE	114,000,000	114,000,000
353	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	418,563,000	418,563,000
354	FEDERAL HOME LOAN BANK SYSTEM	463,505,000	463,505,000
355	FEDERAL HOME LOAN BANK SYSTEM	0	0
356	FEDERAL HOME LOAN BANK SYSTEM	150,035,000	150,035,000
357	FEDERAL HOME LOAN BANK SYSTEM	0	0
358	FEDERAL HOME LOAN BANK SYSTEM	199,650,000	199,650,000

	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
309	0	0	0	-189,634	189,634	0	0
310	0	0	0	-1,021,358	0	-1,021,358	0
311	0	0	0	-9,072,416	109,402	-8,963,015	0
312	0	0	0	-891,662	0	-891,662	0
313	0	0	0	-1,080,492	1,080,492	0	0
314	0	0	0	-5,070,179	5,070,179	0	0
315	0	0	0	-22,926,886	11,596,817	-11,330,069	0
316	0	0	0	-8,215,904	8,215,904	0	0
317	0	0	0	-331,326	331,326	0	0
318	75	0	75	0	0	0	0
319	0	0	0	-2,114,077	2,114,077	0	0
320	584,018	-322,528	261,490	0	0	0	0
321	0	0	0	-1,142,255	1,142,255	0	0
322	0	0	0	-2,102,870	0	-2,102,870	0
323	47,304,090	0	47,304,090	0	0	0	0
324	19,346,630	0	19,346,630	0	0	0	0
325	51,946,538	0	51,946,538	0	0	0	0
326	273,860,046	0	273,860,046	0	0	0	0
327	27,151,363	0	27,151,363	0	0	0	0
328	3,351,611	0	3,351,611	0	0	0	0
329	23,328,003	0	23,328,003	0	0	0	0
330	0	0	0	-25,400,476	25,400,476	0	0
331	0	0	0	-9,792,289	9,792,289	0	0
332	0	0	0	-21,317,057	21,317,057	0	0
333	0	0	0	-22,397,333	22,397,333	0	0
334	0	0	0	-1,115,963	1,115,963	0	0
335	0	0	0	-42,903,906	42,903,906	0	0
336	13,727,924	0	13,727,924	0	0	0	0
337	794,372	0	794,372	0	0	0	0
338	8,527,580	0	8,527,580	0	0	0	0
339	0	0	0	-11,620	0	-11,620	0
340	0	0	0	-1,025	1,025	0	0
341	176	0	176	0	0	0	0
342	0	0	0	-950,676	16,742	-933,934	0
343	0	0	0	-2,103	6	-2,096	0
344	3,963,651	-3,963,651	0	0	0	0	0
345	0	0	0	-784,847	784,847	0	0
346	95,688	-95,688	0	0	0	0	0
347	10,238	-7,699	2,540	0	0	0	0
348	0	0	0	-20,646	20,646	0	0
349	5,066	-5,066	0	0	0	0	0
350	0	0	0	-298	298	0	0
351	16,316,232	-16,316,232	0	0	0	0	0
352	114,481,583	-114,481,583	0	0	0	0	0
353	437,866,317	0	437,866,317	0	0	0	0
354	487,549,809	0	487,549,809	0	0	0	0
355	0	0	0	0	0	0	417,989,226
356	156,414,131	0	156,414,131	0	0	0	0
357	0	0	0	0	0	0	121,844,292
358	206,008,798	0	206,008,798	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
309	0	0	0	0	
310	0	0	1,021,358	0	
311	0	0	8,963,015	0	
312	0	0	891,662	0	
313	0	0	0	0	
314	0	0	0	0	
315	0	0	11,330,069	0	
316	0	0	0	0	
317	0	0	0	0	
318	0	0	75	75	
319	0	0	0	0	
320	0	0	261,490	261,490	
321	0	0	0	0	
322	0	0	2,102,870	0	
323	0	0	47,304,090	47,304,090	LBSF Derivative MTM - a/c 11083
324	0	0	19,346,630	19,346,630	
325	0	0	51,946,538	51,946,538	
326	0	0	273,860,046	273,860,046	
327	0	0	27,151,363	27,151,363	
328	0	0	3,351,611	3,351,611	
329	0	0	23,328,003	23,328,003	
330	0	0	0	0	
331	0	0	0	0	
332	0	0	0	0	
333	0	0	0	0	
334	0	0	0	0	
335	0	0	0	0	
336	0	0	13,727,924	13,727,924	
337	0	0	794,372	794,372	
338	0	0	8,527,580	8,527,580	
339	0	0	11,620	0	
340	0	0	0	0	
341	0	0	176	176	
342	0	0	933,934	0	
343	0	0	2,096	0	
344	0	0	0	0	
345	0	0	0	0	
346	0	0	0	0	
347	0	0	2,540	2,540	
348	0	0	0	0	
349	0	0	0	0	
350	0	0	0	0	
351	0	0	0	0	
352	0	0	0	0	
353	0	0	437,866,317	437,866,317	
354	0	0	487,549,809	487,549,809	
355	0	0	-417,989,226	-417,989,226	MTS Repo 105 Benefit - Longs
356	0	0	156,414,131	156,414,131	
357	0	0	-121,844,292	-121,844,292	MTS Repo 105 Benefit - Longs
358	0	0	206,008,798	206,008,798	

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	A	B	C	D	E	F	G
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2	**Agencies**						
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4	**July 25, 2008**						
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6							
7							
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
359	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
360	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
361	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
362	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
363	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
364	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
365	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
366	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
367	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
368	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
369	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
370	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
371	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
372	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
373	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
374	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GM74
375	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
376	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
377	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
378	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
379	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
380	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
381	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
382	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
383	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
384	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
385	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
386	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
387	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
388	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
389	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
390	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
391	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
392	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
393	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
394	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
395	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
396	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
397	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
398	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
399	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
400	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
401	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
402	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
403	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
404	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
405	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
406	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
407	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
408	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2

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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
359	3133XDVS7	US3133XDVS78	44,176	3133XDVS7	0	USD
360	3133XFKF2	US3133XFKF25	44,358	3133XFKF2	0	USD
361	3133XFKF2	US3133XFKF25	44,358	3133XFKF2	0	USD
362	3133XFPR1		42,531	3133XFPR1	0	USD
363	3133XMFY2		44,834	3133XMFY2	0	USD
364	3133XMFY2		44,834	3133XMFY2	0	USD
365	3133XN4B2		44,904	3133XN4B2	0	USD
366	3133XN4B2		44,904	3133XN4B2	0	USD
367	31364FCB5	US31364FCB58	46,657	31364FCB5	0	USD
368	31364FKW0	US31364FKW04	46,741	31364FKW0	0	USD
369	880591CJ9	US880591CJ98	45,962	880591CJ9	0	USD
370	880591CS9	US880591CS97	49,766	880591CS9	0	USD
371	880591CU4	US880591CU44	43,084	880591CU4	0	USD
372	880591DM1	US880591DM19	47,604	880591DM1	0	USD
373	880591DV1	US880591DV18	48,775	880591DV1	0	USD
374	880591EA6		42,934	880591EA6	0	USD
375	3128X1KG1	US3128X1KG10	41,437	3128X1KG1	0	USD
376	3128X2TM7	US3128X2TM79	41,669	3128X2TM7	0	USD
377	3128X3L76	US3128X3L764	41,956	3128X3L76	0	USD
378	31331L4Z8	US31331L4Z88	42,576	31331L4Z8	0	USD
379	31331LJL3	US31331LJL36	48,005	31331LJL3	0	USD
380	31331R6Y6	US31331R6Y68	43,630	31331R6Y6	0	USD
381	31331RN68	US31331RN686	47,094	31331RN68	0	USD
382	31331S6T5		44,824	31331S6T5	0	USD
383	31331SUM3	US31331SUM33	42,109	31331SUM3	0	USD
384	31331SWL3		45,663	31331SWL3	0	USD
385	31331SZJ5		43,958	31331SZJ5	0	USD
386	31331T4V0	US31331T4V02	43,690	31331T4V0	0	USD
387	31331V2U9	US31331V2U92	42,607	31331V2U9	0	USD
388	31331V3M6		42,375	31331V3M6	0	USD
389	31331V4Z6		43,004	31331V4Z6	0	USD
390	31331V5A0		43,460	31331V5A0	0	USD
391	31331V5B8	US31331V5B84	44,102	31331V5B8	0	USD
392	31331VA22	US31331VA222	42,697	31331VA22	0	USD
393	31331VBM7		45,020	31331VBM7	0	USD
394	31331VEF9		45,383	31331VEF9	0	USD
395	31331VG42		42,541	31331VG42	0	USD
396	31331VGU4	US31331VGU44	42,354	31331VGU4	0	USD
397	31331VHC3		45,649	31331VHC3	0	USD
398	31331VJ80	US31331VJ801	40,742	31331VJ80	0	USD
399	31331VMG8		42,493	31331VMG8	0	USD
400	31331VNE2		42,380	31331VNE2	0	USD
401	31331VSG2		42,619	31331VSG2	0	USD
402	31331VUZ7		42,607	31331VUZ7	0	USD
403	31331VWF9		49,782	31331VWF9	0	USD
404	31331VZT6	US31331VZT69	42,965	31331VZT6	0	USD
405	31331XBQ4	US31331XBQ43	40,109	31331XBQ4	0	USD
406	31331XFD9		42,738	31331XFD9	0	USD
407	31331XFJ6		43,895	31331XFJ6	0	USD
408	31331XFK3		44,474	31331XFK3	0	USD

	N	O	P
1			
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7			
8	Product Name	Trade Date position	SD Position
359	FEDERAL HOME LOAN BANK SYSTEM	0	0
360	FEDERAL HOME LOAN BANK SYSTEM	152,495,000	152,495,000
361	FEDERAL HOME LOAN BANK SYSTEM	0	0
362	FEDERAL HOME LOAN BANK SYSTEM	53,500,000	53,500,000
363	FEDERAL HOME LOAN BANK SYSTEM	420,750,000	420,750,000
364	FEDERAL HOME LOAN BANK SYSTEM	0	0
365	FEDERAL HOME LOAN BANK SYSTEM	50,000,000	50,000,000
366	FEDERAL HOME LOAN BANK SYSTEM	0	0
367	FEDERAL NATIONAL MTG ASSN-MTN	92,981,000	92,981,000
368	FEDERAL NATIONAL MTGE ASSN-MTN	50,000,000	50,000,000
369	TENNESSEE VALLEY AUTHORITY	139,361,000	139,361,000
370	TENNESSEE VALLEY AUTHORITY	462,040,000	462,040,000
371	TENNESSEE VALLEY AUTHORITY	89,732,000	89,732,000
372	TENNESSEE VALLEY AUTHORITY	139,321,000	139,321,000
373	TENNESSEE VALLEY AUTHORITY	129,770,000	129,770,000
374	TENNESSEE VALLEY AUTHORITY	215,255,000	215,255,000
375	FREDDIE MAC	-405,000	-405,000
376	FREDDIE MAC	-38,000	-38,000
377	FREDDIE MAC	123,000	123,000
378	FEDERAL FARM CREDIT BANK	65,000	65,000
379	FEDERAL FARM CREDIT BANK	4,608,000	4,608,000
380	FEDERAL FARM CREDIT BANK-MTN	76,000	76,000
381	FEDERAL FARM CREDIT BANK MTN	2,125,000	2,125,000
382	FEDERAL FARM CREDIT BANK	400,000	400,000
383	FEDERAL FARM CREDIT BANK	1,000,000	1,000,000
384	FEDERAL FARM CREDIT BANK	10,000,000	10,000,000
385	FEDERAL FARM CREDIT BANK	535,000	535,000
386	FEDERAL FARM CREDIT BANK	5,000	5,000
387	FEDERAL FARM CREDIT BANK	531,000	531,000
388	FEDERAL FARM CREDIT BANK	19,950,000	19,950,000
389	FEDERAL FARM CREDIT BANK	32,205,000	32,205,000
390	FEDERAL FARM CREDIT BANK	9,750,000	9,750,000
391	FEDERAL FARM CREDIT BANK	9,000,000	9,000,000
392	FEDERAL FARM CREDIT BANK	424,000	424,000
393	FEDERAL FARM CREDIT BANK	600,000	600,000
394	FEDERAL FARM CREDIT BANK	8,300,000	8,300,000
395	FEDERAL FARM CREDIT BANK	8,205,000	8,205,000
396	FEDERAL FARM CREDIT BANK	150,000	150,000
397	FEDERAL FARM CREDIT BANK	10,000,000	10,000,000
398	FEDERAL FARM CREDIT BANK	-350,000	-350,000
399	FEDERAL FARM CREDIT BANK	6,500,000	6,500,000
400	FEDERAL FARM CREDIT BANK	1,240,000	1,240,000
401	FEDERAL FARM CREDIT BANK	200,000	200,000
402	FEDERAL FARM CREDIT BANK	9,000,000	9,000,000
403	FEDERAL FARM CREDIT BANK	103,000	103,000
404	FEDERAL FARM CREDIT BANK	330,000	330,000
405	FEDERAL FARM CREDIT BANK	-225,000	-225,000
406	FEDERAL FARM CREDIT BANK	3,000,000	3,000,000
407	FEDERAL FARM CREDIT BANK	18,390,000	18,390,000
408	FEDERAL FARM CREDIT BANK	22,022,000	22,022,000

	Q	R	S	T	U	V	W
1							
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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
359	0	0	0	0	0	0	168,836,457
360	162,625,900	0	162,625,900	0	0	0	0
361	0	0	0	0	0	0	124,639,474
362	56,523,547	0	56,523,547	0	0	0	0
363	442,553,174	0	442,553,174	0	0	0	0
364	0	0	0	0	0	0	393,380,681
365	51,360,283	0	51,360,283	0	0	0	0
366	0	0	0	0	0	0	48,021,865
367	105,487,547	0	105,487,547	0	0	0	0
368	57,410,516	0	57,410,516	0	0	0	0
369	167,778,312	0	167,778,312	0	0	0	0
370	521,102,817	0	521,102,817	0	0	0	0
371	100,785,939	0	100,785,939	0	0	0	0
372	178,985,585	0	178,985,585	0	0	0	0
373	122,899,576	0	122,899,576	0	0	0	0
374	228,411,947	0	228,411,947	0	0	0	0
375	0	0	0	-403,483	403,483	0	0
376	0	0	0	-40,077	22,148	-17,929	0
377	127,800	0	127,800	0	0	0	0
378	69,548	0	69,548	0	0	0	0
379	5,665,465	0	5,665,465	0	0	0	0
380	86,859	0	86,859	0	0	0	0
381	2,310,525	0	2,310,525	0	0	0	0
382	394,567	0	394,567	0	0	0	0
383	1,040,912	0	1,040,912	0	0	0	0
384	9,807,561	0	9,807,561	0	0	0	0
385	525,418	0	525,418	0	0	0	0
386	5,235	0	5,235	0	0	0	0
387	559,590	-337,229	222,361	0	0	0	0
388	20,881,048	0	20,881,048	0	0	0	0
389	33,912,354	0	33,912,354	0	0	0	0
390	10,140,134	0	10,140,134	0	0	0	0
391	9,352,856	0	9,352,856	0	0	0	0
392	454,178	0	454,178	0	0	0	0
393	600,944	0	600,944	0	0	0	0
394	8,391,557	0	8,391,557	0	0	0	0
395	8,693,136	0	8,693,136	0	0	0	0
396	153,714	-153,714	0	0	0	0	0
397	10,242,147	0	10,242,147	0	0	0	0
398	0	0	0	-366,278	366,278	0	0
399	6,732,146	0	6,732,146	0	0	0	0
400	1,267,731	0	1,267,731	0	0	0	0
401	209,342	0	209,342	0	0	0	0
402	9,532,460	0	9,532,460	0	0	0	0
403	108,657	0	108,657	0	0	0	0
404	359,821	0	359,821	0	0	0	0
405	0	0	0	-233,029	0	-233,029	0
406	3,070,549	0	3,070,549	0	0	0	0
407	18,808,505	0	18,808,505	0	0	0	0
408	22,386,218	0	22,386,218	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
5					
6					
7					
8	Fait Mtg	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
359	0	0	-168,836,457	-168,836,457	MTS Repo 105 Benefit - Longs
360	0	0	162,625,900	162,625,900	
361	0	0	-124,639,474	-124,639,474	MTS Repo 105 Benefit - Longs
362	0	0	56,523,547	56,523,547	
363	0	0	442,553,174	442,553,174	
364	0	0	-393,380,681	-393,380,681	MTS Repo 105 Benefit - Longs
365	0	0	51,360,283	51,360,283	
366	0	0	-48,021,865	-48,021,865	MTS Repo 105 Benefit - Longs
367	0	0	105,487,547	105,487,547	
368	0	0	57,410,516	57,410,516	
369	0	0	167,778,312	167,778,312	
370	0	0	521,102,817	521,102,817	
371	0	0	100,785,939	100,785,939	
372	0	0	178,985,585	178,985,585	
373	0	0	122,899,576	122,899,576	
374	0	0	228,411,947	228,411,947	
375	0	0	0	0	
376	0	0	17,929	0	
377	0	0	127,800	127,800	
378	0	0	69,548	69,548	
379	0	0	5,665,465	5,665,465	
380	0	0	86,859	86,859	
381	0	0	2,310,525	2,310,525	
382	0	0	394,567	394,567	
383	0	0	1,040,912	1,040,912	
384	0	0	9,807,561	9,807,561	
385	0	0	525,418	525,418	
386	0	0	5,235	5,235	
387	0	0	222,361	222,361	
388	0	0	20,881,048	20,881,048	
389	0	0	33,912,354	33,912,354	
390	0	0	10,140,134	10,140,134	
391	0	0	9,352,856	9,352,856	
392	0	0	454,178	454,178	
393	0	0	600,944	600,944	
394	0	0	8,391,557	8,391,557	
395	0	0	8,693,136	8,693,136	
396	0	0	0	0	
397	0	0	10,242,147	10,242,147	
398	0	0	0	0	
399	0	0	6,732,146	6,732,146	
400	0	0	1,267,731	1,267,731	
401	0	0	209,342	209,342	
402	0	0	9,532,460	9,532,460	
403	0	0	108,657	108,657	
404	0	0	359,821	359,821	
405	0	0	233,029	0	
406	0	0	3,070,549	3,070,549	
407	0	0	18,808,505	18,808,505	
408	0	0	22,386,218	22,386,218	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G
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2	**Agencies**						
3							
4	**July 25, 2008**						
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6							
7							
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
409	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
410	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
411	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
412	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
413	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
414	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
415	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
416	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
417	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
418	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
419	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
420	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
421	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
422	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
423	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
424	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
425	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
426	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
427	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
428	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
429	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
430	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
431	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
432	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
433	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
434	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
435	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
436	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
437	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
438	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
439	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
440	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
441	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
442	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
443	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
444	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
445	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
446	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
447	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
448	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
449	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
450	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
451	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
452	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
453	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
454	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
455	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
456	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
457	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
458	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
409	31331XFL1	US31331XFL10	44,900	31331XFL1	0	USD
410	31331XKA9		42,731	31331XKA9	0	USD
411	31331XKB7		43,461	31331XKB7	0	USD
412	31331XLG5	US31331XLG50	42,752	31331XLG5	0	USD
413	31331XS52		42,948	31331XS52	0	USD
414	31331XT85		50,255	31331XT85	0	USD
415	31339X2M5	US31339X2M59	41,439	31339X2M5	0	USD
416	3133M4YM9	US3133M4YM99	46,962	3133M4YM9	0	USD
417	3133M93V2	US3133M93V27	41,820	3133M93V2	0	USD
418	3133M9B43	US3133M9B438	41,815	3133M9B43	0	USD
419	3133MAWE5		47,529	3133MAWE5	0	USD
420	3133MDYF4	US3133MDYF40	44,239	3133MDYF4	0	USD
421	3133MEAB7		42,412	3133MEAB7	0	USD
422	3133MJQF0		42,597	3133MJQF0	0	USD
423	3133MTZL5	US3133MTZL50	41,228	3133MTZL5	0	USD
424	3133X06Q7	US3133X06Q76	40,403	3133X06Q7	0	USD
425	3133X72S2		43,600	3133X72S2	0	USD
426	3133X7FK5	US3133X7FK56	41,808	3133X7FK5	0	USD
427	3133X9VB3	US3133X9VB30	40,193	3133X9VB3	0	USD
428	3133XCUS0	US3133XCUS05	42,258	3133XCUS0	0	USD
429	3133XECU1	US3133XECU19	40,592	3133XECU1	0	USD
430	3133XEUG2		42,440	3133XEUG2	0	USD
431	3133XEWA3		44,267	3133XEWA3	0	USD
432	3133XEXR5		49,748	3133XEXR5	0	USD
433	3133XFD60		42,472	3133XFD60	0	USD
434	3133XFGT7	US3133XFGT74	42,440	3133XFGT7	0	USD
435	3133XFJ49		49,748	3133XFJ49	0	USD
436	3133XFJF4	US3133XFJF44	42,508	3133XFJF4	0	USD
437	3133XFJY3	US3133XFJY33	40,704	3133XFJY3	0	USD
438	3133XFKF2	US3133XFKF25	44,358	3133XFKF2	0	USD
439	3133XFLF1	US3133XFLF16	41,439	3133XFLF1	0	USD
440	3133XFNL6		42,167	3133XFNL6	0	USD
441	3133XGAY0	US3133XGAY07	49,871	3133XGAY0	0	USD
442	3133XGJ88	US3133XGJ886	40,067	3133XGJ88	0	USD
443	3133XGJA3	US3133XGJA30	42,622	3133XGJA3	0	USD
444	3133XGNJ9	US3133XGNJ92	40,074	3133XGNJ9	0	USD
445	3133XGRD8	US3133XGRD86	40,450	3133XGRD8	0	USD
446	3133XGVF8	US3133XGVF88	41,500	3133XGVF8	0	USD
447	3133XHK68	US3133XHK684	42,662	3133XHK68	0	USD
448	3133XHRJ3	US3133XHRJ30	44,540	3133XHRJ3	0	USD
449	3133XHVS8		42,713	3133XHVS8	0	USD
450	3133XHZK1	US3133XHZK11	42,720	3133XHZK1	0	USD
451	3133XJUS5	US3133XJUS57	40,249	3133XJUS5	0	USD
452	3133XJW20	US3133XJW206	42,804	3133XJW20	0	USD
453	3133XKQX6		42,872	3133XKQX6	0	USD
454	3133XL4N0		42,891	3133XL4N0	0	USD
455	3133XLJP9		41,864	3133XLJP9	0	USD
456	3133XMCL3		42,986	3133XMCL3	0	USD
457	3133XML66	US3133XML666	41,192	3133XML66	0	USD
458	3133XMQ87	US3133XMQ871	43,056	3133XMQ87	0	USD

	N	O	P
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7			
8	Product Name	Trade Date position	SD Position
409	FEDERAL FARM CREDIT BANK	9,500,000	9,500,000
410	FEDERAL FARM CREDIT BANK	24,720,000	24,720,000
411	FEDERAL FARM CREDIT BANK	27,770,000	27,770,000
412	FEDERAL FARM CREDIT BANK	-10,663,000	-10,663,000
413	FEDERAL FARM CREDIT BANK	24,280,000	24,280,000
414	FEDERAL FARM CREDIT BANK	23,782,000	23,782,000
415	FEDERAL HOME LOAN BANK SYSTEM	-117,470,000	-117,470,000
416	FEDERAL HOME LOAN BANK	4,310,000	4,310,000
417	FEDERAL HOME LOAN BANK	75,000	75,000
418	FEDERAL HOME LOAN BANK	375,000	375,000
419	FEDERAL HOME LOAN BANK	1,528,000	1,528,000
420	FEDERAL HOME LOAN BANK	100,000	100,000
421	FEDERAL HOME LOAN BANK	1,600,000	1,600,000
422	FEDERAL HOME LOAN BANK	7,445,000	7,445,000
423	FEDERAL HOME LOAN BANK SYSTEM	-32,960,000	-32,960,000
424	FEDERAL HOME LOAN BANK SYSTEM	-75,000	-75,000
425	FEDERAL HOME LOAN BANK SYSTEM	15,600,000	15,600,000
426	FEDERAL HOME LOAN BANK SYSTEM	-86,030,000	-86,030,000
427	FEDERAL HOME LOAN BANK SYSTEM	-500,000	-500,000
428	FEDERAL HOME LOAN BANK SYSTEM	1,135,000	1,135,000
429	FEDERAL HOME LOAN BANK SYSTEM	-1,905,000	-1,905,000
430	FEDERAL HOME LOAN BANK SYSTEM	65,000	65,000
431	FEDERAL HOME LOAN BANK SYSTEM	24,000,000	24,000,000
432	FEDERAL HOME LOAN BANK SYSTEM	2,000,000	2,000,000
433	FEDERAL HOME LOAN BANK SYSTEM	31,500,000	31,500,000
434	FEDERAL HOME LOAN BANK SYSTEM	2,850,000	2,850,000
435	FEDERAL HOME LOAN BANK SYSTEM	20,000,000	20,000,000
436	FEDERAL HOME LOAN BANK SYSTEM	-15,595,000	-15,595,000
437	FEDERAL HOME LOAN BANK SYSTEM	-200,000	-200,000
438	FEDERAL HOME LOAN BANK SYSTEM	2,000,000	2,000,000
439	FEDERAL HOME LOAN BANK SYSTEM	-330,000	-330,000
440	FEDERAL HOME LOAN BANK SYSTEM	5,000,000	5,000,000
441	FEDERAL HOME LOAN BANK SYSTEM	1,920,000	1,920,000
442	FEDERAL HOME LOAN BANK SYSTEM	-100,000	-100,000
443	FEDERAL HOME LOAN BANK SYSTEM	3,170,000	3,170,000
444	FEDERAL HOME LOAN BANK SYSTEM	-50,000	-50,000
445	FEDERAL HOME LOAN BANK SYSTEM	-100,000	-100,000
446	FEDERAL HOME LOAN BANK SYSTEM	-7,425,000	-7,425,000
447	FEDERAL HOME LOAN BANK SYSTEM	15,970,000	15,970,000
448	FEDERAL HOME LOAN BANK SYSTEM	22,460,000	22,460,000
449	FEDERAL HOME LOAN BANK SYSTEM	3,000,000	3,000,000
450	FEDERAL HOME LOAN BANK SYSTEM	-36,880,000	-36,880,000
451	FEDERAL HOME LOAN BANK SYSTEM	-15,000	-15,000
452	FEDERAL HOME LOAN BANK SYSTEM	650,000	650,000
453	FEDERAL HOME LOAN BANK SYSTEM	-40,365,000	-40,365,000
454	FEDERAL HOME LOAN BANK SYSTEM	41,735,000	41,735,000
455	FEDERAL HOME LOAN BANK SYSTEM	-835,000	-835,000
456	FEDERAL HOME LOAN BANK SYSTEM	5,000,000	5,000,000
457	FEDERAL HOME LOAN BANK SYSTEM	-735,000	-735,000
458	FEDERAL HOME LOAN BANK SYSTEM	-235,410,000	-232,910,000

	Q	R	S	T	U	V	W
1							
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5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
409	9,545,267	0	9,545,267	0	0	0	0
410	25,338,009	0	25,338,009	0	0	0	0
411	28,421,907	0	28,421,907	0	0	0	0
412	0	0	0	-10,838,543	1,885,538	-8,953,004	0
413	26,418,752	0	26,418,752	0	0	0	0
414	26,593,900	0	26,593,900	0	0	0	0
415	0	0	0	-116,420,041	0	-116,420,041	0
416	4,914,009	0	4,914,009	0	0	0	0
417	83,909	0	83,909	0	0	0	0
418	421,276	0	421,276	0	0	0	0
419	1,976,885	0	1,976,885	0	0	0	0
420	111,545	0	111,545	0	0	0	0
421	1,784,370	0	1,784,370	0	0	0	0
422	8,051,622	0	8,051,622	0	0	0	0
423	0	0	0	-33,803,430	0	-33,803,430	0
424	0	0	0	-77,176	77,176	0	0
425	16,409,266	0	16,409,266	0	0	0	0
426	0	0	0	-90,571,300	0	-90,571,300	0
427	0	0	0	-505,665	0	-505,665	0
428	1,161,111	0	1,161,111	0	0	0	0
429	0	0	0	-1,992,812	1,992,812	0	0
430	67,325	0	67,325	0	0	0	0
431	24,476,948	0	24,476,948	0	0	0	0
432	2,033,959	0	2,033,959	0	0	0	0
433	33,567,616	0	33,567,616	0	0	0	0
434	3,068,437	0	3,068,437	0	0	0	0
435	21,523,146	0	21,523,146	0	0	0	0
436	0	0	0	-16,522,391	3,294,943	-13,227,448	0
437	0	0	0	-208,786	0	-208,786	0
438	2,132,869	0	2,132,869	0	0	0	0
439	0	0	0	-348,763	0	-348,763	0
440	5,289,305	0	5,289,305	0	0	0	0
441	1,995,494	-1,995,494	0	0	0	0	0
442	0	0	0	-104,357	0	-104,357	0
443	3,389,749	0	3,389,749	0	0	0	0
444	0	0	0	-51,973	51,973	0	0
445	0	0	0	-104,813	0	-104,813	0
446	0	0	0	-7,901,681	0	-7,901,681	0
447	16,708,841	0	16,708,841	0	0	0	0
448	22,562,230	0	22,562,230	0	0	0	0
449	3,087,357	0	3,087,357	0	0	0	0
450	0	0	0	-37,313,843	0	-37,313,843	0
451	0	0	0	-15,664	0	-15,664	0
452	683,642	0	683,642	0	0	0	0
453	0	0	0	-41,301,956	0	-41,301,956	0
454	43,782,171	0	43,782,171	0	0	0	0
455	0	0	0	-905,341	0	-905,341	0
456	5,146,311	0	5,146,311	0	0	0	0
457	0	0	0	-761,415	0	-761,415	0
458	0	0	0	-239,549,319	14,558,502	-224,990,817	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
5					
6					
7					
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
409	0	0	9,545,267	9,545,267	
410	0	0	25,338,009	25,338,009	
411	0	0	28,421,907	28,421,907	
412	0	0	8,953,004	0	
413	0	0	26,418,752	26,418,752	
414	0	0	26,593,900	26,593,900	
415	0	0	116,420,041	0	
416	0	0	4,914,009	4,914,009	
417	0	0	83,909	83,909	
418	0	0	421,276	421,276	
419	0	0	1,976,885	1,976,885	
420	0	0	111,545	111,545	
421	0	0	1,784,370	1,784,370	
422	0	0	8,051,622	8,051,622	
423	0	0	33,803,430	0	
424	0	0	0	0	
425	0	0	16,409,266	16,409,266	
426	0	0	90,571,300	0	
427	0	0	505,665	0	
428	0	0	1,161,111	1,161,111	
429	0	0	0	0	
430	0	0	67,325	67,325	
431	0	0	24,476,948	24,476,948	
432	0	0	2,033,959	2,033,959	
433	0	0	33,567,616	33,567,616	
434	0	0	3,068,437	3,068,437	
435	0	0	21,523,146	21,523,146	
436	0	0	13,227,448	0	
437	0	0	208,786	0	
438	0	0	2,132,869	2,132,869	
439	0	0	348,763	0	
440	0	0	5,289,305	5,289,305	
441	0	0	0	0	
442	0	0	104,357	0	
443	0	0	3,389,749	3,389,749	
444	0	0	0	0	
445	0	0	104,813	0	
446	0	0	7,901,681	0	
447	0	0	16,708,841	16,708,841	
448	0	0	22,562,230	22,562,230	
449	0	0	3,087,357	3,087,357	
450	0	0	37,313,843	0	
451	0	0	15,664	0	
452	0	0	683,642	683,642	
453	0	0	41,301,956	0	
454	0	0	43,782,171	43,782,171	
455	0	0	905,341	0	
456	0	0	5,146,311	5,146,311	
457	0	0	761,415	0	
458	0	0	224,990,817	0	

	A	B	C	D	E	F	G
1							
2	**Agencies**						
3							
4	**July 25, 2008**						
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6							
7							
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
459	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
460	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
461	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
462	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
463	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
464	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
465	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
466	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
467	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
468	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
469	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
470	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
471	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
472	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
473	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
474	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
475	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
476	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
477	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
478	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
479	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
480	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
481	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
482	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
483	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
484	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
485	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
486	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
487	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
488	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
489	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
490	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
491	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
492	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
493	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
494	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
495	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
496	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
497	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
498	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
499	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
500	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
501	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
502	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
503	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
504	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
505	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
506	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
507	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
508	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	H	I	J	K	L	M
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8	Real World Group	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
459	3133XMTE1		43,038	3133XMTE1	0	USD
460	3133XP2W3	US3133XP2W36	41,332	3133XP2W3	0	USD
461	3133XPCT9		43,168	3133XPCT9	0	USD
462	313400MC4	US313400MC47	42,522	313400MC4	0	USD
463	3134A1Z60		46,174	3134A1Z60	0	USD
464	3134A3U46	US3134A3U467	47,376	3134A3U46	0	USD
465	3134A4AA2	US3134A4AA29	47,922	3134A4AA2	0	USD
466	3134A4FM1	US3134A4FM12	40,709	3134A4FM1	0	USD
467	3134A4HF4	US3134A4HF43	40,801	3134A4HF4	0	USD
468	3134A4KX1	US3134A4KX12	48,410	3134A4KX1	0	USD
469	3134A4QD9	US3134A4QD93	41,105	3134A4QD9	0	USD
470	3134A4SA3	US3134A4SA37	41,289	3134A4SA3	0	USD
471	3134A4TZ7	US3134A4TZ78	41,470	3134A4TZ7	0	USD
472	3134A4UK8	US3134A4UK80	41,593	3134A4UK8	0	USD
473	3134A4UM4	US3134A4UM47	41,654	3134A4UM4	0	USD
474	3134A4UU6	US3134A4UU62	41,835	3134A4UU6	0	USD
475	3134A4UX0	US3134A4UX02	42,019	3134A4UX0	0	USD
476	3134A4VC5	US3134A4VC55	42,202	3134A4VC5	0	USD
477	3134A4VG6	US3134A4VG69	42,325	3134A4VG6	0	USD
478	3134A4VH4	US3134A4VH43	39,801	3134A4VH4	0	USD
479	3134A4ZT4	US3134A4ZT45	42,388	3134A4ZT4	0	USD
480	3134A4ZY3		42,548	3134A4ZY3	0	USD
481	3134A4ZZ0	US3134A4ZZ05	43,448	3134A4ZZ0	0	USD
482	313586YX1	US313586YX10	43,143	313586YX1	0	USD
483	31359M2D4		42,719	31359M2D4	0	USD
484	31359M4D2	US31359M4D26	42,779	31359M4D2	0	USD
485	31359M7X5	US31359M7X52	42,866	31359M7X5	0	USD
486	31359MA45	US31359MA453	42,109	31359MA45	0	USD
487	31359MC50	US31359MC509	40,330	31359MC50	0	USD
488	31359MEA7	US31359MEA71	46,972	31359MEA7	0	USD
489	31359MEB5	US31359MEB54	50,623	31359MEB5	0	USD
490	31359MEK5	US31359MEK53	39,828	31359MEK5	0	USD
491	31359MEU3	US31359MEU36	47,253	31359MEU3	0	USD
492	31359MEV1	US31359MEV19	39,979	31359MEV1	0	USD
493	31359MFG3	US31359MFG33	40,193	31359MFG3	0	USD
494	31359MFJ7	US31359MFJ71	47,498	31359MFJ7	0	USD
495	31359MFP3	US31359MFP32	47,618	31359MFP3	0	USD
496	31359MGK3	US31359MGK36	47,802	31359MGK3	0	USD
497	31359MGT4	US31359MGT45	40,575	31359MGT4	0	USD
498	31359MH89	US31359MH896	42,444	31359MH89	0	USD
499	31359MLS0	US31359MLS07	40,862	31359MLS0	0	USD
500	31359MPF4	US31359MPF40	41,167	31359MPF4	0	USD
501	31359MQV8	US31359MQV80	41,326	31359MQV8	0	USD
502	31359MS61	US31359MS612	42,566	31359MS61	0	USD
503	31359MSD6		43,256	31359MSD6	0	USD
504	31359MSL8	US31359MSL80	41,472	31359MSL8	0	USD
505	31359MSY0	US31359MSY02	39,693	31359MSY0	0	USD
506	31359MTG8	US31359MTG86	41,562	31359MTG8	0	USD
507	31359MUT8	US31359MUT88	41,744	31359MUT8	0	USD
508	31359MWJ8	US31359MWJ88	41,927	31359MWJ8	0	USD

	N	O	P
1			
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8	Product Name	Trade Date position	SD Position
459	FEDERAL HOME LOAN BANK SYSTEM	15,650,000	15,650,000
460	FEDERAL HOME LOAN BANK SYSTEM	-2,970,000	-2,970,000
461	FEDERAL HOME LOAN BANK SYSTEM	3,470,000	3,470,000
462	FEDERAL HOME LOAN MTGE CORP	1,850,000	1,850,000
463	FREDDIE MAC	-2,000,000	-2,000,000
464	FEDERAL HOME LOAN MTG CORP	-1,400,000	-1,400,000
465	FEDERAL HOME LOAN MTG CORP	-127,039,000	-127,039,000
466	FREDDIE MAC	-2,382,000	-2,382,000
467	FEDERAL HOME LOAN MTG CORP	-21,966,000	-21,966,000
468	FREDDIE MAC	-223,297,000	-223,297,000
469	FEDERAL HOME LOAN MTG CORP	-78,795,000	-78,795,000
470	FREDDIE MAC	-810,000	-810,000
471	FREDDIE MAC	-58,850,000	-58,850,000
472	FREDDIE MAC	-76,076,000	-76,076,000
473	FREDDIE MAC	-165,214,000	-165,214,000
474	FREDDIE MAC	-162,602,000	-162,602,000
475	FREDDIE MAC	-82,335,000	-82,335,000
476	FREDDIE MAC	-57,631,000	-57,631,000
477	FREDDIE MAC	-101,680,000	-101,680,000
478	FREDDIE MAC	-6,271,000	-6,271,000
479	FREDDIE MAC	4,043,000	543,000
480	FREDDIE MAC	613,337,000	613,337,000
481	FREDDIE MAC	-21,171,000	-21,171,000
482	FEDERAL NATIONAL MTGE ASSOC DEBENTURES	250,000	250,000
483	FEDERAL NATIONAL MORTGAGE ASSO	-3,072,000	-3,072,000
484	FEDERAL NATIONAL MORTGAGE ASSO	-1,942,000	-1,942,000
485	FEDERAL NATIONAL MORTGAGE ASSO	-1,351,000	-1,351,000
486	FEDERAL NATIONAL MORTGAGE ASSO	-5,661,000	-5,661,000
487	FEDERAL NATIONAL MORTGAGE ASSO	-35,000	-35,000
488	FEDERAL NATIONAL MORTGAGE ASSO	737,000	737,000
489	FEDERAL NATIONAL MTG ASSN	73,924,000	73,924,000
490	FEDERAL NATIONAL MORTGAGE ASSO	-71,000	-71,000
491	FEDERAL NATIONAL MTG ASSN	54,544,000	54,544,000
492	FEDERAL NATIONAL MTG ASSN	-38,000	-38,000
493	FEDERAL NATIONAL MORTGAGE ASSO	-457,000	-457,000
494	FEDERAL NATIONAL MTGE ASSN	-19,590,000	-19,590,000
495	FEDERAL NATIONAL MTG ASSN	-60,914,000	-60,914,000
496	FEDERAL NATIONAL MTG ASSN	-105,505,000	-105,505,000
497	FEDERAL NATIONAL MTG ASSN	-500,000	-500,000
498	FANNIE MAE	-11,598,000	-11,598,000
499	FEDERAL NATIONAL MTG ASSN	-7,038,000	-7,038,000
500	FEDERAL NATIONAL MTG ASSN	-56,315,000	-56,315,000
501	FEDERAL NATIONAL MORTGAGE ASSO	-795,000	-795,000
502	FEDERAL NATIONAL MORTGAGE ASSO	-9,000	-9,000
503	FANNIE MAE	5,760,000	5,760,000
504	FANNIE MAE	-351,000	-351,000
505	FEDERAL NATIONAL MORTGAGE ASSO	-1,307,000	-1,307,000
506	FEDERAL NATIONAL MORTGAGE ASSO	-59,701,000	-59,701,000
507	FEDERAL NATIONAL MORTGAGE ASSO	-175,687,000	-175,687,000
508	FEDERAL NATIONAL MORTGAGE ASSO	-87,134,000	-87,134,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
459	15,999,462	0	15,999,462	0	0	0	0
460	0	0	0	-2,920,224	0	-2,920,224	0
461	3,409,845	0	3,409,845	0	0	0	0
462	2,306,925	0	2,306,925	0	0	0	0
463	0	0	0	-2,744,043	0	-2,744,043	0
464	0	0	0	-1,699,205	546,173	-1,153,032	0
465	0	0	0	-155,470,778	5,549,172	-149,921,605	0
466	0	0	0	-2,542,359	32,219	-2,510,140	0
467	0	0	0	-23,451,029	0	-23,451,029	0
468	0	0	0	-254,411,619	1,112	-254,410,507	0
469	0	0	0	-82,080,044	0	-82,080,044	0
470	0	0	0	-823,507	0	-823,507	0
471	0	0	0	-59,683,637	0	-59,683,637	0
472	0	0	0	-78,923,103	0	-78,923,103	0
473	0	0	0	-167,017,561	0	-167,017,561	0
474	0	0	0	-167,901,428	0	-167,901,428	0
475	0	0	0	-82,572,675	35,547,319	-47,025,357	0
476	0	0	0	-57,154,679	0	-57,154,679	0
477	0	0	0	-103,770,518	15,056,619	-88,713,899	0
478	0	0	0	-6,348,878	25,310	-6,323,567	0
479	4,086,507	-4,086,507	0	0	0	0	0
480	611,014,043	0	611,014,043	0	0	0	0
481	0	0	0	-19,392,638	0	-19,392,638	0
482	340,015	0	340,015	0	0	0	0
483	0	0	0	-3,132,189	0	-3,132,189	0
484	0	0	0	-2,025,859	0	-2,025,859	0
485	0	0	0	-1,392,908	1,220,727	-172,180	0
486	0	0	0	-5,888,544	714,299	-5,174,245	0
487	0	0	0	-35,928	25,663	-10,265	0
488	853,971	0	853,971	0	0	0	0
489	86,733,579	0	86,733,579	0	0	0	0
490	0	0	0	-71,887	71,887	0	0
491	62,166,138	0	62,166,138	0	0	0	0
492	0	0	0	-39,401	34,429	-4,972	0
493	0	0	0	-484,219	484,219	0	0
494	0	0	0	-24,368,333	1,956,421	-22,411,913	0
495	0	0	0	-77,611,879	0	-77,611,879	0
496	0	0	0	-126,014,832	0	-126,014,832	0
497	0	0	0	-527,800	71,781	-456,019	0
498	0	0	0	-12,104,476	1,993,408	-10,111,068	0
499	0	0	0	-7,434,868	0	-7,434,868	0
500	0	0	0	-57,897,557	0	-57,897,557	0
501	0	0	0	-829,369	0	-829,369	0
502	0	0	0	-9,454	0	-9,454	0
503	5,720,731	0	5,720,731	0	0	0	0
504	0	0	0	-352,288	352,288	0	0
505	0	0	0	-1,329,061	0	-1,329,061	0
506	0	0	0	-61,505,060	4,323	-61,500,737	0
507	0	0	0	-175,796,184	0	-175,796,184	0
508	0	0	0	-89,115,609	0	-89,115,609	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
5					
6					
7					
8	Fall Mtg	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
459	0	0	15,999,462	15,999,462	
460	0	0	2,920,224	0	
461	0	0	3,409,845	3,409,845	
462	0	0	2,306,925	2,306,925	
463	0	0	2,744,043	0	
464	0	0	1,153,032	0	
465	0	0	149,921,605	0	
466	0	0	2,510,140	0	
467	0	0	23,451,029	0	
468	0	0	254,410,507	0	
469	0	0	82,080,044	0	
470	0	0	823,507	0	
471	0	0	59,683,637	0	
472	0	0	78,923,103	0	
473	0	0	167,017,561	0	
474	0	0	167,901,428	0	
475	0	0	47,025,357	0	
476	0	0	57,154,679	0	
477	0	0	88,713,899	0	
478	0	0	6,323,567	0	
479	0	0	0	0	
480	0	0	611,014,043	611,014,043	
481	0	0	19,392,638	0	
482	0	0	340,015	340,015	
483	0	0	3,132,189	0	
484	0	0	2,025,859	0	
485	0	0	172,180	0	
486	0	0	5,174,245	0	
487	0	0	10,265	0	
488	0	0	853,971	853,971	
489	0	0	86,733,579	86,733,579	
490	0	0	0	0	
491	0	0	62,166,138	62,166,138	
492	0	0	4,972	0	
493	0	0	0	0	
494	0	0	22,411,913	0	
495	0	0	77,611,879	0	
496	0	0	126,014,832	0	
497	0	0	456,019	0	
498	0	0	10,111,068	0	
499	0	0	7,434,868	0	
500	0	0	57,897,557	0	
501	0	0	829,369	0	
502	0	0	9,454	0	
503	0	0	5,720,731	5,720,731	
504	0	0	0	0	
505	0	0	1,329,061	0	
506	0	0	61,500,737	0	
507	0	0	175,796,184	0	
508	0	0	89,115,609	0	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G
1							
2	**Agencies**						
3							
4	**July 25, 2008**						
5							
6							
7							
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
509	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
510	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
511	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
512	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
513	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
514	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
515	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
516	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
517	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
518	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
519	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
520	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
521	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
522	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
523	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
524	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
525	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
526	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
527	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
528	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
529	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
530	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
531	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
532	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
533	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
534	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
535	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
536	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
537	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
538	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
539	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
540	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
541	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
542	CORPORATE	AAA	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
543	SOVEREIGNS - EUROBONDS	AAA	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
544	AGENCY	OTHERS	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
545	AGENCY	OTHERS	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
546	AGENCY	OTHERS	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
547	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
548	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
549	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
550	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
551	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
552	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
553	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
554	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
555	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
556	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
557	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
558	TREASURIES	BONDS	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	H	I	J	K	L	M
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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
509	31359MXX6	US31359MXX63	42,065	31359MXX6	0	USD
510	31359MYN7	US31359MYN72	40,405	31359MYN7	0	USD
511	31359MZC0	US31359MZC09	42,292	31359MZC0	0	USD
512	31364A6J6	US31364A6J64	45,667	31364A6J6	0	USD
513	31364CHD3		46,230	31364CHD3	0	USD
514	31364F6C0	US31364F6C03	46,997	31364F6C0	0	USD
515	31364F6P1	US31364F6P16	47,007	31364F6P1	0	USD
516	31364FGK1		46,703	31364FGK1	0	USD
517	31364FHW4	US31364FHW41	46,717	31364FHW4	0	USD
518	31364FQN4	US31364FQN41	46,780	31364FQN4	0	USD
519	31364FSY8	US31364FSY87	46,805	31364FSY8	0	USD
520	31364FYC9	US31364FYC93	46,860	31364FYC9	0	USD
521	313771AA5	US313771AA51	42,534	313771AA5	0	USD
522	3137EAAD1	US3137EAAD15	42,478	3137EAAD1	0	USD
523	3137EAAG4	US3137EAAG46	42,569	3137EAAG4	0	USD
524	3137EAAJ8	US3137EAAJ84	42,661	3137EAAJ8	0	USD
525	3137EAAM1	US3137EAAM14	42,782	3137EAAM1	0	USD
526	3137EAAR0	US3137EAAR01	40,973	3137EAAR0	0	USD
527	3137EAAV1	US3137EAAV13	41,141	3137EAAV1	0	USD
528	3137EAAY5	US3137EAAY51	42,970	3137EAAY5	0	USD
529	3137EAAZ2	US3137EAAZ27	41,207	3137EAAZ2	0	USD
530	3137EABA6	US3137EABA66	43,056	3137EABA6	0	USD
531	3137EABJ7		41,423	3137EABJ7	0	USD
532	3137EABM0	US3137EABM05	41,453	3137EABM0	0	USD
533	3137EABP3		43,264	3137EABP3	0	USD
534	31398ABX9	US31398ABX90	41,047	31398ABX9	0	USD
535	31398ADM1	US31398ADM18	42,898	31398ADM1	0	USD
536	31398AFD9	US31398AFD90	50,236	31398AFD9	0	USD
537	31398AKY7	US31398AKY72	41,317	31398AKY7	0	USD
538	31398AMW9		41,373	31398AMW9	0	USD
539	31398APV8		40,318	31398APV8	0	USD
540	31398ASC7		40,371	31398ASC7	0	USD
541	317705AA9	US317705AA95	43,014	317705AA9	0	USD
542	40411EAA6		40,868	40411EAA6	0	USD
543	46513EFF4	US46513EFF43	45,187	46513EFF4	0	USD
544	46513EFG2	US46513EFG26	48,840	46513EFG2	0	USD
545	46513EGV8	US46513EGV83	45,264	46513EGV8	0	USD
546	46513EJX1	US46513EJX13	45,408	46513EJX1	0	USD
547	880591CK6		49,766	880591CK6	0	USD
548	880591CP5	US880591CP58	50,420	880591CP5	0	USD
549	880591CS9	US880591CS97	49,766	880591CS9	0	USD
550	880591CU4	US880591CU44	43,084	880591CU4	0	USD
551	880591DM1	US880591DM19	47,604	880591DM1	0	USD
552	880591DS8	US880591DS88	42,719	880591DS8	0	USD
553	880591DX7	US880591DX73	49,475	880591DX7	0	USD
554	880591DY5	US880591DY56	42,170	880591DY5	0	USD
555	880591EA6		42,934	880591EA6	0	USD
556	880591EB4		54,072	880591EB4	0	USD
557	880591EC2	US880591EC28	43,191	880591EC2	0	USD
558	912810FP8	US912810FP85	47,894	912810FP8	0	USD

	N	O	P
1			
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8	Product Name	Trade Date position	SD Position
509	FEDERAL NATIONAL MORTGAGE ASSO	1,400,000	1,400,000
510	FEDERAL NATIONAL MORTGAGE ASSO	-13,000	-13,000
511	FEDERAL NATIONAL MORTGAGE ASSO	-192,322,000	-192,322,000
512	FEDERAL NATIONAL MTGE ASSN	2,075,000	2,075,000
513	FEDERAL NATIONAL MTG ASSN-MTN	2,095,000	2,095,000
514	FEDERAL NATIONAL MTG ASSN-MTN	2,162,000	2,162,000
515	FEDERAL NATIONAL MTG ASSN-MTN	3,000,000	3,000,000
516	FEDERAL NATIONAL MTGE ASSN-MTN	319,000	319,000
517	FEDERAL NATIONAL MTG ASSN-MTN	517,000	517,000
518	FEDERAL NATIONAL MTG ASSN-MTN	974,000	974,000
519	FEDERAL NATIONAL MTG ASSN-MTN	850,000	850,000
520	FEDERAL NATIONAL MTG ASSN-MTN	12,955,000	12,955,000
521	FEDERAL HOME LOAN BANK OF CHIC	238,910,000	238,910,000
522	FREDDIE MAC	-115,000	-115,000
523	FREDDIE MAC	3,116,000	3,116,000
524	FREDDIE MAC	7,555,000	7,555,000
525	FREDDIE MAC	50,000	50,000
526	FREDDIE MAC	-2,840,000	-2,840,000
527	FREDDIE MAC	-31,000,000	-31,000,000
528	FREDDIE MAC	3,343,000	3,343,000
529	FREDDIE MAC	-2,730,000	-2,730,000
530	FREDDIE MAC	-127,054,000	-127,054,000
531	FREDDIE MAC	-1,265,000	-1,265,000
532	FREDDIE MAC	-1,000,000	-1,000,000
533	FREDDIE MAC	-26,407,000	-26,300,000
534	FEDERAL NATIONAL MORTGAGE ASSO	-3,170,000	-3,170,000
535	FEDERAL NATIONAL MORTGAGE ASSO	-139,234,000	-144,084,000
536	FEDERAL NATIONAL MORTGAGE ASSO	189,456,000	189,456,000
537	FEDERAL NATIONAL MORTGAGE ASSO	-37,863,000	-37,863,000
538	FEDERAL NATIONAL MORTGAGE ASSO	-1,750,000	-1,750,000
539	FEDERAL NATIONAL MORTGAGE ASSO	255,000	255,000
540	FEDERAL NATIONAL MORTGAGE ASSO	-10,000,000	-10,000,000
541	FINANCING CORPORATION SERIES A-2017 BONDS	85,000	85,000
542	BANK OF SCOTLAND PLC	100,000	100,000
543	ISRAEL GOVERNMENT AID BOND 5.500% 20230918	400,000	400,000
544	***STATE OF ISRAEL R/MD 5.50 09/18/2033	215,000	215,000
545	ISRAEL GOVERNMENT AID BOND 5.500% 20231204	10,000,000	10,000,000
546	ISRAEL GOVERNMENT AID BOND 5.500% 20240426	4,000,000	4,000,000
547	TENNESSEE VALLEY AUTHORITY	1,160,000	1,160,000
548	TENNESSEE VALLEY AUTHORITY	1,985,000	1,985,000
549	TENNESSEE VALLEY AUTHORITY	1,625,000	1,625,000
550	TENNESSEE VALLEY AUTHORITY	3,000,000	3,000,000
551	TENNESSEE VALLEY AUTHORITY	900,000	900,000
552	TENNESSEE VALLEY AUTHORITY	17,525,000	17,525,000
553	TENNESSEE VALLEY AUTHORITY	20,125,000	20,125,000
554	TENNESSEE VALLEY AUTHORITY	-6,322,000	-6,322,000
555	TENNESSEE VALLEY AUTHORITY	888,000	750,000
556	TENNESSEE VALLEY AUTHORITY	305,000	305,000
557	TENNESSEE VALLEY AUTHORITY	-20,370,000	-20,370,000
558	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	-160,093,000	-160,093,000

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	Q	R	S	T	U	V	W
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4							
5							
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7							
8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
509	1,466,121	0	1,466,121	0	0	0	0
510	0	0	0	-13,453	0	-13,453	0
511	0	0	0	-192,469,808	197,151	-192,272,656	0
512	2,757,064	0	2,757,064	0	0	0	0
513	2,688,816	0	2,688,816	0	0	0	0
514	2,474,455	0	2,474,455	0	0	0	0
515	3,382,490	0	3,382,490	0	0	0	0
516	353,942	0	353,942	0	0	0	0
517	562,958	0	562,958	0	0	0	0
518	1,126,927	0	1,126,927	0	0	0	0
519	926,166	0	926,166	0	0	0	0
520	13,966,458	0	13,966,458	0	0	0	0
521	244,156,079	0	244,156,079	0	0	0	0
522	0	0	0	-121,377	0	-121,377	0
523	3,297,854	-613,850	2,684,004	0	0	0	0
524	7,892,517	0	7,892,517	0	0	0	0
525	52,121	0	52,121	0	0	0	0
526	0	0	0	-2,965,050	0	-2,965,050	0
527	0	0	0	-33,359,392	0	-33,359,392	0
528	3,606,619	0	3,606,619	0	0	0	0
529	0	0	0	-2,813,798	0	-2,813,798	0
530	0	0	0	-131,841,929	0	-131,841,929	0
531	0	0	0	-1,243,610	0	-1,243,610	0
532	0	0	0	-986,573	986,573	0	0
533	0	0	0	-26,656,206	1,418,962	-25,237,244	0
534	0	0	0	-3,293,836	90,864	-3,202,972	0
535	0	0	0	-151,854,824	12,148	-151,842,676	0
536	200,531,283	0	200,531,283	0	0	0	0
537	0	0	0	-37,669,944	0	-37,669,944	0
538	0	0	0	-1,698,966	0	-1,698,966	0
539	251,784	0	251,784	0	0	0	0
540	0	0	0	-9,934,507	9,934,507	0	0
541	125,292	0	125,292	0	0	0	0
542	101,873	0	101,873	0	0	0	0
543	434,317	0	434,317	0	0	0	0
544	234,934	0	234,934	0	0	0	0
545	10,747,999	0	10,747,999	0	0	0	0
546	4,324,675	0	4,324,675	0	0	0	0
547	1,325,689	0	1,325,689	0	0	0	0
548	2,272,463	0	2,272,463	0	0	0	0
549	1,832,725	0	1,832,725	0	0	0	0
550	3,369,565	0	3,369,565	0	0	0	0
551	1,156,229	0	1,156,229	0	0	0	0
552	17,904,823	0	17,904,823	0	0	0	0
553	18,893,884	0	18,893,884	0	0	0	0
554	0	0	0	-6,267,267	0	-6,267,267	0
555	942,319	0	942,319	0	0	0	0
556	288,550	0	288,550	0	0	0	0
557	0	0	0	-20,340,674	0	-20,340,674	0
558	0	0	0	-177,539,519	49,364,079	-128,175,440	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
5					
6					
7					
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
509	0	0	1,466,121	1,466,121	
510	0	0	13,453	0	
511	0	0	192,272,656	0	
512	0	0	2,757,064	2,757,064	
513	0	0	2,688,816	2,688,816	
514	0	0	2,474,455	2,474,455	
515	0	0	3,382,490	3,382,490	
516	0	0	353,942	353,942	
517	0	0	562,958	562,958	
518	0	0	1,126,927	1,126,927	
519	0	0	926,166	926,166	
520	0	0	13,966,458	13,966,458	
521	0	0	244,156,079	244,156,079	
522	0	0	121,377	0	
523	0	0	2,684,004	2,684,004	
524	0	0	7,892,517	7,892,517	
525	0	0	52,121	52,121	
526	0	0	2,965,050	0	
527	0	0	33,359,392	0	
528	0	0	3,606,619	3,606,619	
529	0	0	2,813,798	0	
530	0	0	131,841,929	0	
531	0	0	1,243,610	0	
532	0	0	0	0	
533	0	0	25,237,244	0	
534	0	0	3,202,972	0	
535	0	0	151,842,676	0	
536	0	0	200,531,283	200,531,283	
537	0	0	37,669,944	0	
538	0	0	1,698,966	0	
539	0	0	251,784	251,784	
540	0	0	0	0	
541	0	0	125,292	125,292	
542	0	0	101,873	101,873	
543	0	0	434,317	434,317	
544	0	0	234,934	234,934	
545	0	0	10,747,999	10,747,999	
546	0	0	4,324,675	4,324,675	
547	0	0	1,325,689	1,325,689	
548	0	0	2,272,463	2,272,463	
549	0	0	1,832,725	1,832,725	
550	0	0	3,369,565	3,369,565	
551	0	0	1,156,229	1,156,229	
552	0	0	17,904,823	17,904,823	
553	0	0	18,893,884	18,893,884	
554	0	0	6,267,267	0	
555	0	0	942,319	942,319	
556	0	0	288,550	288,550	
557	0	0	20,340,674	0	
558	0	0	128,175,440	0	

Agencies

July 25, 2008

	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
559	TREASURIES	BONDS	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
560	TREASURIES	BONDS	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
561	TREASURIES	BONDS	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
562	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
563	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
564	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
565	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
566	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
567	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
568	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
569	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
570	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
571	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
572	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
573	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
574	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
575	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
576	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
577	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
578	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
579	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
580	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
581	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
582	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
583	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
584	TREASURIES	NOTES	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GMK2
585	AGENCY		KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GPK2
586	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GPK2
587	AGENCY	COUPON	KING, MITCHELL	GOVERNMENTS AMERICAS	AGENCIES	GMK2	GPK2
588	AGENCY	COUPON	RIZZIERI SYND	GOVERNMENTS AMERICAS	AGENCIES	GM77	GM77
589	AGENCY	COUPON	RIZZIERI SYND	GOVERNMENTS AMERICAS	AGENCIES	GM77	GM77
590	AGENCY	COUPON	RIZZIERI SYND	GOVERNMENTS AMERICAS	AGENCIES	GM77	GM77
591	TREASURIES	NOTES	RIZZIERI SYND	GOVERNMENTS AMERICAS	AGENCIES	GM77	GM77
592	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
593	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
594	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
595	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
596	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
597	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
598	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
599	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
600	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
601	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
602	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
603	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
604	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
605	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
606	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
607	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
608	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	H	I	J	K	L	M
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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
559	912810FT0	US912810FT08	49,720	912810FT0	0	USD
560	912810PU6		50,175	912810PU6	0	USD
561	912810PW2	US912810PW27	50,451	912810PW2	0	USD
562	912828BA7	US912828BA78	41,409	912828BA7	0	USD
563	912828BM1	US912828BM17	39,736	912828BM1	0	USD
564	912828BR0	US912828BR04	41,593	912828BR0	0	USD
565	912828BZ2	US912828BZ20	39,859	912828BZ2	0	USD
566	912828CA6	US912828CA69	41,685	912828CA6	0	USD
567	912828CC2	US912828CC26	39,887	912828CC2	0	USD
568	912828CJ7	US912828CJ78	41,774	912828CJ7	0	USD
569	912828DC1		41,958	912828DC1	0	USD
570	912828DM9		42,050	912828DM9	0	USD
571	912828FF2	US912828FF20	42,505	912828FF2	0	USD
572	912828FR6		39,691	912828FR6	0	USD
573	912828FY1		42,689	912828FY1	0	USD
574	912828HA1		42,962	912828HA1	0	USD
575	912828HR4	US912828HR40	43,146	912828HR4	0	USD
576	912828HT0	US912828HT06	41,333	912828HT0	0	USD
577	912828HU7	US912828HU78	40,268	912828HU7	0	USD
578	912828HV5	US912828HV51	41,364	912828HV5	0	USD
579	912828HX1	US912828HX18	40,298	912828HX1	0	USD
580	912828HZ6	US912828HZ65	43,235	912828HZ6	0	USD
581	912828JA9	US912828JA96	40,329	912828JA9	0	USD
582	912828JB7	US912828JB79	41,425	912828JB7	0	USD
583	912828JC5	US912828JC52	40,359	912828JC5	0	USD
584	912828JD3	US912828JD36	41,455	912828JD3	0	USD
585			1	ADJMTS		USD
586	31331VWF9		49,782	31331VWF9	0	USD
587	880591EB4		54,072	880591EB4	0	USD
588	31331VJ80	US31331VJ801	40,742	31331VJ80	0	USD
589	31331YG46		40,654	31331YG46	0	USD
590	31331YZ86	US31331YZ868	40,780	31331YZ86	0	USD
591	912828JC5	US912828JC52	40,359	912828JC5	0	USD
592	3128X1MZ7	US3128X1MZ72	39,994	3128X1MZ7	0	USD
593	3128X2EV3	US3128X2EV34	40,520	3128X2EV3	0	USD
594	3128X2ME2	US3128X2ME27	39,825	3128X2ME2	0	USD
595	3128X2TM7	US3128X2TM79	41,669	3128X2TM7	0	USD
596	3128X35R0		40,238	3128X35R0	0	USD
597	3128X3K85		40,135	3128X3K85	0	USD
598	3128X3WY5	US3128X3WY53	40,078	3128X3WY5	0	USD
599	3128X4GV7		40,406	3128X4GV7	0	USD
600	3128X4QK0	US3128X4QK07	40,469	3128X4QK0	0	USD
601	31331SQ89	US31331SQ893	40,011	31331SQ89	0	USD
602	31331SRZ8	US31331SRZ82	39,918	31331SRZ8	0	USD
603	31331TBF7		40,415	31331TBF7	0	USD
604	31331TEP2	US31331TEP21	40,443	31331TEP2	0	USD
605	31331VJ80	US31331VJ801	40,742	31331VJ80	0	USD
606	31331VSK3	US31331VSK34	40,592	31331VSK3	0	USD
607	31331X3S9	US31331X3S91	41,199	31331X3S9	0	USD
608	31331XE40	US31331XE402	40,434	31331XE40	0	USD

	N	O	P
1			
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7			
8	Product Name	Trade Date position	SD Position
559	U S TREASURY BOND	-32,244,000	-32,244,000
560	U S TREASURY BOND	-9,190,000	-9,190,000
561	U.S. TREASURY BOND	-127,695,000	-127,695,000
562	U S TREASURY NOTE	-997,000	-997,000
563	U S TREASURY NOTE	-500	-500
564	U S TREASURY NOTE	-6	-6
565	U S TREASURY NOTE	-102	-102
566	U S TREASURY NOTE	116,000	116,000
567	U S TREASURY NOTE	-97,000	-97,000
568	U S TREASURY NOTE	-2,260,000	-2,260,000
569	U S TREASURY NOTE	82,000	82,000
570	U S TREASURY NOTE	811,000	811,000
571	U S TREASURY NOTE	-515,000	-515,000
572	U S TREASURY NOTE	-77,000	-77,000
573	U S TREASURY NOTE	-18,075,000	-18,075,000
574	U S TREASURY NOTE	6,504,000	6,504,000
575	U S TREASURY NOTE	100	100
576	U S TREASURY NOTE	360,000	360,000
577	U S TREASURY NOTE	5,208,300	5,208,300
578	U S TREASURY NOTE	9,830,400	9,830,400
579	U S TREASURY NOTE	-6,869,000	-6,869,000
580	U S TREASURY NOTE	-376,737,000	-375,087,000
581	U S TREASURY NOTE	148,000,000	148,000,000
582	U S TREASURY NOTE	117,421,000	117,421,000
583	U S TREASURY NOTE	10,000,000	10,000,000
584	U S TREASURY NOTE	-23,563,000	-23,563,000
585	ACCOUNT ADJUSTMENTS TO MTS	0	0
586	FEDERAL FARM CREDIT BANK	0	0
587	TENNESSEE VALLEY AUTHORITY	0	0
588	FEDERAL FARM CREDIT BANK	84,954,000	84,954,000
589	FEDERAL FARM CREDIT BANK	-124,950,000	-124,950,000
590	FEDERAL FARM CREDIT BANK	-20,610,000	-20,610,000
591	U S TREASURY NOTE	-36,686,000	-36,686,000
592	FREDDIE MAC	50,000	50,000
593	FREDDIE MAC	-167,000	-167,000
594	FREDDIE MAC	-854,000	-854,000
595	FREDDIE MAC	4,000	4,000
596	FREDDIE MAC	-3,713,000	-3,713,000
597	FREDDIE MAC	-2,660,000	-2,660,000
598	FREDDIE MAC	41,000	41,000
599	FREDDIE MAC	-50,000	-50,000
600	FREDDIE MAC	2,000,000	2,000,000
601	FEDERAL FARM CREDIT BANK	-3,716,000	-3,716,000
602	FEDERAL FARM CREDIT BANK	-7,920,000	-7,920,000
603	FEDERAL FARM CREDIT BANK	5,000	5,000
604	FEDERAL FARM CREDIT BANK	100,000	100,000
605	FEDERAL FARM CREDIT BANK	5,015,000	5,015,000
606	FEDERAL FARM CREDIT BANK	-8,272,000	-8,272,000
607	FEDERAL FARM CREDIT BANK	-194,000	-194,000
608	FEDERAL FARM CREDIT BANK	1,665,000	1,665,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
559	0	0	0	-31,798,350	559,988	-31,238,363	0
560	0	0	0	-9,713,612	9,713,612	0	0
561	0	0	0	-123,687,648	10,231,097	-113,456,551	0
562	0	0	0	-1,014,704	1,014,704	0	0
563	0	0	0	-506	506	0	0
564	0	0	0	-6	6	0	0
565	0	0	0	-104	104	0	0
566	121,020	0	121,020	0	0	0	0
567	0	0	0	-98,268	25,944	-72,323	0
568	0	0	0	-2,428,195	2,428,195	0	0
569	85,746	-85,746	0	0	0	0	0
570	843,507	-843,507	0	0	0	0	0
571	0	0	0	-562,474	562,474	0	0
572	0	0	0	-78,753	582	-78,171	0
573	0	0	0	-19,082,097	576,549	-18,505,549	0
574	6,969,964	-6,969,964	0	0	0	0	0
575	97	-97	0	0	0	0	0
576	354,333	-354,333	0	0	0	0	0
577	5,171,407	-5,171,407	0	0	0	0	0
578	9,535,935	-9,535,935	0	0	0	0	0
579	0	0	0	-6,854,394	6,854,394	0	0
580	0	0	0	-370,976,842	319,117,962	-51,858,879	0
581	148,625,213	-148,625,213	0	0	0	0	0
582	118,485,190	-118,485,190	0	0	0	0	0
583	10,062,177	-10,062,177	0	0	0	0	0
584	0	0	0	-23,567,374	16,029,626	-7,537,748	0
585	0	0	0	0	0	0	0
586	0	0	0	0	0	0	0
587	0	0	0	0	0	0	0
588	88,905,115	-355,743	88,549,372	0	0	0	0
589	0	0	0	-122,468,014	0	-122,468,014	0
590	0	0	0	-20,745,991	0	-20,745,991	0
591	0	0	0	-36,914,102	36,914,102	0	0
592	49,892	0	49,892	0	0	0	0
593	0	0	0	-172,083	0	-172,083	0
594	0	0	0	-859,089	0	-859,089	0
595	4,219	-4,219	0	0	0	0	0
596	0	0	0	-3,832,866	0	-3,832,866	0
597	0	0	0	-2,713,403	0	-2,713,403	0
598	41,993	0	41,993	0	0	0	0
599	0	0	0	-52,350	0	-52,350	0
600	2,085,031	0	2,085,031	0	0	0	0
601	0	0	0	-3,759,805	0	-3,759,805	0
602	0	0	0	-8,079,845	0	-8,079,845	0
603	5,099	0	5,099	0	0	0	0
604	102,617	0	102,617	0	0	0	0
605	5,248,242	-21,000	5,227,242	0	0	0	0
606	0	0	0	-8,712,570	0	-8,712,570	0
607	0	0	0	-199,665	0	-199,665	0
608	1,757,068	0	1,757,068	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
5					
6					
7					
8	Fait MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
559	0	0	31,238,363	0	
560	0	0	0	0	
561	0	0	113,456,551	0	
562	0	0	0	0	
563	0	0	0	0	
564	0	0	0	0	
565	0	0	0	0	
566	0	0	121,020	121,020	
567	0	0	72,323	0	
568	0	0	0	0	
569	0	0	0	0	
570	0	0	0	0	
571	0	0	0	0	
572	0	0	78,171	0	
573	0	0	18,505,549	0	
574	0	0	0	0	
575	0	0	0	0	
576	0	0	0	0	
577	0	0	0	0	
578	0	0	0	0	
579	0	0	0	0	
580	0	0	51,858,879	0	
581	0	0	0	0	
582	0	0	0	0	
583	0	0	0	0	
584	0	0	7,537,748	0	
585	0	0	-99,679,588	0	Self funding RR allocated to cover own shorts. -
586	0	0	79,486,635	0	
587	0	0	20,192,953	0	
588	0	0	88,549,372	88,549,372	
589	0	0	122,468,014	0	
590	0	0	20,745,991	0	
591	0	0	0	0	
592	0	0	49,892	49,892	
593	0	0	172,083	0	
594	0	0	859,089	0	
595	0	0	0	0	
596	0	0	3,832,866	0	
597	0	0	2,713,403	0	
598	0	0	41,993	41,993	
599	0	0	52,350	0	
600	0	0	2,085,031	2,085,031	
601	0	0	3,759,805	0	
602	0	0	8,079,845	0	
603	0	0	5,099	5,099	
604	0	0	102,617	102,617	
605	0	0	5,227,242	5,227,242	
606	0	0	8,712,570	0	
607	0	0	199,665	0	
608	0	0	1,757,068	1,757,068	

	A	B	C	D	E	F	G
1							
2	**Agencies**						
3							
4	**July 25, 2008**						
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6							
7							
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
609	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
610	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
611	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
612	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
613	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
614	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
615	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
616	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
617	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
618	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
619	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
620	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
621	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
622	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
623	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
624	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
625	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
626	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
627	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
628	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
629	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
630	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
631	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
632	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
633	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
634	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
635	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
636	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
637	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
638	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
639	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
640	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
641	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
642	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
643	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
644	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
645	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
646	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
647	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
648	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
649	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
650	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
651	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
652	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
653	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
654	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
655	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
656	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
657	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
658	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	H	I	J	K	L	M
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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
609	31331XWL2	US31331XWL27	40,305	31331XWL2	0	USD
610	31331YGP9		40,518	31331YGP9	0	USD
611	31331YWG1		40,605	31331YWG1	0	USD
612	31331YYU8		40,360	31331YYU8	0	USD
613	31339X2M5	US31339X2M59	41,439	31339X2M5	0	USD
614	3133M86T6	US3133M86T61	39,888	3133M86T6	0	USD
615	3133M8CM4	US3133M8CM42	39,898	3133M8CM4	0	USD
616	3133MKGH4	US3133MKGH41	40,862	3133MKGH4	0	USD
617	3133MNVV0	US3133MNVV09	41,044	3133MNVV0	0	USD
618	3133MNVV0	US3133MNVV09	41,044	3133MNVV0	0	USD
619	3133MTZL5	US3133MTZL50	41,228	3133MTZL5	0	USD
620	3133X06Q7	US3133X06Q76	40,403	3133X06Q7	0	USD
621	3133X0KH1	US3133X0KH10	40,396	3133X0KH1	0	USD
622	3133X7FK5	US3133X7FK56	41,808	3133X7FK5	0	USD
623	3133X7SH8	US3133X7SH80	39,948	3133X7SH8	0	USD
624	3133X8EL2	US3133X8EL22	40,043	3133X8EL2	0	USD
625	3133X9PS3	US3133X9PS39	40,862	3133X9PS3	0	USD
626	3133X9VB3	US3133X9VB30	40,193	3133X9VB3	0	USD
627	3133XBB20	US3133XBB207	40,254	3133XBB20	0	USD
628	3133XBV28		40,484	3133XBV28	0	USD
629	3133XC4F7	US3133XC4F74	40,344	3133XC4F7	0	USD
630	3133XCJ46	US3133XCJ463	39,657	3133XCJ46	0	USD
631	3133XCQZ9	US3133XCQZ93	40,438	3133XCQZ9	0	USD
632	3133XCZS5	US3133XCZS59	39,717	3133XCZS5	0	USD
633	3133XDJG7	US3133XDJG78	39,735	3133XDJG7	0	USD
634	3133XDT76	US3133XDT767	39,794	3133XDT76	0	USD
635	3133XDTA9	US3133XDTA98	40,522	3133XDTA9	0	USD
636	3133XECU1	US3133XECU19	40,592	3133XECU1	0	USD
637	3133XENX3	US3133XENX39	40,613	3133XENX3	0	USD
638	3133XES83		40,249	3133XES83	0	USD
639	3133XES91	US3133XES916	41,341	3133XES91	0	USD
640	3133XFJF4	US3133XFJF44	42,508	3133XFJF4	0	USD
641	3133XGDD3	US3133XGDD33	40,774	3133XGDD3	0	USD
642	3133XGEQ3	US3133XGEQ37	40,030	3133XGEQ3	0	USD
643	3133XGH49	US3133XGH492	39,668	3133XGH49	0	USD
644	3133XGLE2	US3133XGLE24	40,431	3133XGLE2	0	USD
645	3133XGNJ9	US3133XGNJ92	40,074	3133XGNJ9	0	USD
646	3133XGYT5	US3133XGYT55	40,158	3133XGYT5	0	USD
647	3133XHPH9	US3133XHPH91	40,865	3133XHPH9	0	USD
648	3133XJVL9		40,613	3133XJVL9	0	USD
649	3133XJXU7	US3133XJXU76	39,864	3133XJXU7	0	USD
650	3133XKQX6		42,872	3133XKQX6	0	USD
651	3133XKXD2	US3133XKXD25	40,312	3133XKXD2	0	USD
652	3133XLJP9		41,864	3133XLJP9	0	USD
653	3133XMD40	US3133XMD408	40,095	3133XMD40	0	USD
654	3133XMES6	US3133XMES60	40,473	3133XMES6	0	USD
655	3133XML66	US3133XML666	41,192	3133XML66	0	USD
656	3133XMSQ5	US3133XMSQ58	40,137	3133XMSQ5	0	USD
657	3133XNHZ5	US3133XNHZ59	40,529	3133XNHZ5	0	USD
658	3133XNTD1	US3133XNTD10	40,186	3133XNTD1	0	USD

	N	O	P
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8	Product Name	Trade Date position	SD Position
609	FEDERAL FARM CREDIT BANK	-17,600,000	-17,600,000
610	FEDERAL FARM CREDIT BANK	-36,240,000	-36,240,000
611	FEDERAL FARM CREDIT BANK	50,000	50,000
612	FEDERAL FARM CREDIT BANK	3,000,000	3,000,000
613	FEDERAL HOME LOAN BANK SYSTEM	-140,000	-140,000
614	FEDERAL HOME LOAN BANK	5,000	5,000
615	FEDERAL HOME LOAN BANK	-175,000	-175,000
616	FEDERAL HOME LOAN BANK	5,000	5,000
617	FEDERAL HOME LOAN BANK	164,355,000	164,355,000
618	FEDERAL HOME LOAN BANK	0	0
619	FEDERAL HOME LOAN BANK SYSTEM	-3,500,000	-3,500,000
620	FEDERAL HOME LOAN BANK SYSTEM	110,000	110,000
621	FEDERAL HOME LOAN BANK SYSTEM	35,000	35,000
622	FEDERAL HOME LOAN BANK SYSTEM	-120,000	-120,000
623	FEDERAL HOME LOAN BANK SYSTEM	-4,735,000	-4,735,000
624	FEDERAL HOME LOAN BANK SYSTEM	920,000	920,000
625	FEDERAL HOME LOAN BANK SYSTEM	1,000,000	1,000,000
626	FEDERAL HOME LOAN BANK SYSTEM	-4,390,000	-4,390,000
627	FEDERAL HOME LOAN BANK SYSTEM	-2,485,000	-2,485,000
628	FEDERAL HOME LOAN BANK SYSTEM	-2,725,000	-2,725,000
629	FEDERAL HOME LOAN BANK SYSTEM	150,000	150,000
630	FEDERAL HOME LOAN BANK SYSTEM	-5,000	-5,000
631	FEDERAL HOME LOAN BANK SYSTEM	-12,145,000	-12,145,000
632	FEDERAL HOME LOAN BANK SYSTEM	-12,030,000	-12,030,000
633	FEDERAL HOME LOAN BANK SYSTEM	-20,000	-20,000
634	FEDERAL HOME LOAN BANK SYSTEM	-3,090,000	-3,090,000
635	FEDERAL HOME LOAN BANK SYSTEM	-380,000	-380,000
636	FEDERAL HOME LOAN BANK SYSTEM	11,745,000	13,745,000
637	FEDERAL HOME LOAN BANK SYSTEM	1,080,000	1,080,000
638	FEDERAL HOME LOAN BANK SYSTEM	555,000	555,000
639	FEDERAL HOME LOAN BANK SYSTEM	-500,000	-500,000
640	FEDERAL HOME LOAN BANK SYSTEM	275,000	275,000
641	FEDERAL HOME LOAN BANK SYSTEM	8,205,000	8,205,000
642	FEDERAL HOME LOAN BANK SYSTEM	-255,000	-255,000
643	FEDERAL HOME LOAN BANK SYSTEM	-90,000	-90,000
644	FEDERAL HOME LOAN BANK SYSTEM	50,000	50,000
645	FEDERAL HOME LOAN BANK SYSTEM	12,345,000	12,345,000
646	FEDERAL HOME LOAN BANK SYSTEM	-3,990,000	-3,990,000
647	FEDERAL HOME LOAN BANK SYSTEM	-4,130,000	-4,130,000
648	FEDERAL HOME LOAN BANK SYSTEM	675,000	675,000
649	FEDERAL HOME LOAN BANK SYSTEM	-5,485,000	-5,485,000
650	FEDERAL HOME LOAN BANK SYSTEM	-100,000	-100,000
651	FEDERAL HOME LOAN BANK SYSTEM	-1,460,000	-1,460,000
652	FEDERAL HOME LOAN BANK SYSTEM	-550,000	-550,000
653	FEDERAL HOME LOAN BANK SYSTEM	-2,000,000	-2,000,000
654	FEDERAL HOME LOAN BANK SYSTEM	-19,585,000	-19,510,000
655	FEDERAL HOME LOAN BANK SYSTEM	-20,000,000	-20,000,000
656	FEDERAL HOME LOAN BANK SYSTEM	-14,125,000	-14,125,000
657	FEDERAL HOME LOAN BANK SYSTEM	-14,620,000	-14,620,000
658	FEDERAL HOME LOAN BANK SYSTEM	-17,075,000	-17,075,000

	Q	R	S	T	U	V	W
1							
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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
609	0	0	0	-18,216,205	0	-18,216,205	0
610	0	0	0	-36,650,804	0	-36,650,804	0
611	49,854	0	49,854	0	0	0	0
612	2,943,200	0	2,943,200	0	0	0	0
613	0	0	0	-138,749	0	-138,749	0
614	5,203	0	5,203	0	0	0	0
615	0	0	0	-181,872	0	-181,872	0
616	5,336	0	5,336	0	0	0	0
617	176,347,421	0	176,347,421	0	0	0	0
618	0	0	0	0	0	0	100,322,415
619	0	0	0	-3,589,563	0	-3,589,563	0
620	113,192	-77,176	36,016	0	0	0	0
621	36,874	0	36,874	0	0	0	0
622	0	0	0	-126,334	0	-126,334	0
623	0	0	0	-4,823,854	0	-4,823,854	0
624	941,941	0	941,941	0	0	0	0
625	1,014,387	0	1,014,387	0	0	0	0
626	0	0	0	-4,439,742	0	-4,439,742	0
627	0	0	0	-2,566,699	2,566,699	0	0
628	0	0	0	-2,790,104	0	-2,790,104	0
629	153,121	0	153,121	0	0	0	0
630	0	0	0	-5,110	0	-5,110	0
631	0	0	0	-12,562,420	82,750	-12,479,670	0
632	0	0	0	-12,233,996	0	-12,233,996	0
633	0	0	0	-20,336	0	-20,336	0
634	0	0	0	-3,131,912	0	-3,131,912	0
635	0	0	0	-391,486	0	-391,486	0
636	12,286,393	-2,526,321	9,760,072	0	0	0	0
637	1,129,369	0	1,129,369	0	0	0	0
638	577,798	0	577,798	0	0	0	0
639	0	0	0	-526,268	0	-526,268	0
640	291,353	-291,353	0	0	0	0	0
641	8,767,073	-486,169	8,280,903	0	0	0	0
642	0	0	0	-267,005	0	-267,005	0
643	0	0	0	-92,241	0	-92,241	0
644	52,506	0	52,506	0	0	0	0
645	12,832,149	-608,085	12,224,064	0	0	0	0
646	0	0	0	-4,105,199	0	-4,105,199	0
647	0	0	0	-4,292,726	0	-4,292,726	0
648	708,262	0	708,262	0	0	0	0
649	0	0	0	-5,668,064	0	-5,668,064	0
650	0	0	0	-102,321	0	-102,321	0
651	0	0	0	-1,512,905	0	-1,512,905	0
652	0	0	0	-596,332	0	-596,332	0
653	0	0	0	-2,059,364	0	-2,059,364	0
654	0	0	0	-20,102,653	0	-20,102,653	0
655	0	0	0	-20,718,769	0	-20,718,769	0
656	0	0	0	-14,435,954	0	-14,435,954	0
657	0	0	0	-14,706,616	0	-14,706,616	0
658	0	0	0	-17,247,970	0	-17,247,970	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
609	0	0	18,216,205	0	
610	0	0	36,650,804	0	
611	0	0	49,854	49,854	
612	0	0	2,943,200	2,943,200	
613	0	0	138,749	0	
614	0	0	5,203	5,203	
615	0	0	181,872	0	
616	0	0	5,336	5,336	
617	0	0	176,347,421	176,347,421	
618	0	0	-100,322,415	-100,322,415	MTS Repo 105 Benefit - Longs
619	0	0	3,589,563	0	
620	0	0	36,016	36,016	
621	0	0	36,874	36,874	
622	0	0	126,334	0	
623	0	0	4,823,854	0	
624	0	0	941,941	941,941	
625	0	0	1,014,387	1,014,387	
626	0	0	4,439,742	0	
627	0	0	0	0	
628	0	0	2,790,104	0	
629	0	0	153,121	153,121	
630	0	0	5,110	0	
631	0	0	12,479,670	0	
632	0	0	12,233,996	0	
633	0	0	20,336	0	
634	0	0	3,131,912	0	
635	0	0	391,486	0	
636	0	0	9,760,072	9,760,072	
637	0	0	1,129,369	1,129,369	
638	0	0	577,798	577,798	
639	0	0	526,268	0	
640	0	0	0	0	
641	0	0	8,280,903	8,280,903	
642	0	0	267,005	0	
643	0	0	92,241	0	
644	0	0	52,506	52,506	
645	0	0	12,224,064	12,224,064	
646	0	0	4,105,199	0	
647	0	0	4,292,726	0	
648	0	0	708,262	708,262	
649	0	0	5,668,064	0	
650	0	0	102,321	0	
651	0	0	1,512,905	0	
652	0	0	596,332	0	
653	0	0	2,059,364	0	
654	0	0	20,102,653	0	
655	0	0	20,718,769	0	
656	0	0	14,435,954	0	
657	0	0	14,706,616	0	
658	0	0	17,247,970	0	

	A	B	C	D	E	F	G
1							
2	**Agencies**						
3							
4	**July 25, 2008**						
5							
6							
7							
8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
659	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
660	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
661	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
662	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
663	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
664	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
665	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
666	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
667	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
668	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
669	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
670	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
671	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
672	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
673	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
674	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
675	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
676	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
677	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
678	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
679	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
680	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
681	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
682	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
683	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
684	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
685	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
686	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
687	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
688	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
689	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
690	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
691	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
692	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
693	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
694	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
695	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
696	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
697	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
698	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
699	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
700	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
701	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
702	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
703	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
704	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
705	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
706	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
707	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
708	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
659	3133XP2W3	US3133XP2W36	41,332	3133XP2W3	0	USD
660	3133XQ5C2	US3133XQ5C27	40,298	3133XQ5C2	0	USD
661	3133XQQQ8	US3133XQQQ80	40,683	3133XQQQ8	0	USD
662	3133XQU26	US3133XQU262	40,347	3133XQU26	0	USD
663	3133XR2Y5		40,340	3133XR2Y5	0	USD
664	3133XRCW8	US3133XRCW87	40,718	3133XRCW8	0	USD
665	3133XRN22	US3133XRN224	40,375	3133XRN22	0	USD
666	3133XRSY7	US3133XRSY79	40,002	3133XRSY7	0	USD
667	3133XRWL0	US3133XRWL03	40,403	3133XRWL0	0	USD
668	3134A1GH7	US3134A1GH78	40,882	3134A1GH7	0	USD
669	3134A2UJ5	US3134A2UJ51	39,736	3134A2UJ5	0	USD
670	3134A33L8	US3134A33L82	40,252	3134A33L8	0	USD
671	3134A35H5	US3134A35H52	40,436	3134A35H5	0	USD
672	3134A4AA2	US3134A4AA29	47,922	3134A4AA2	0	USD
673	3134A4DY7	US3134A4DY77	40,617	3134A4DY7	0	USD
674	3134A4EW0	US3134A4EW03	40,623	3134A4EW0	0	USD
675	3134A4FM1	US3134A4FM12	40,709	3134A4FM1	0	USD
676	3134A4HF4	US3134A4HF43	40,801	3134A4HF4	0	USD
677	3134A4JT2	US3134A4JT29	40,923	3134A4JT2	0	USD
678	3134A4QD9	US3134A4QD93	41,105	3134A4QD9	0	USD
679	3134A4SA3	US3134A4SA37	41,289	3134A4SA3	0	USD
680	3134A4UK8	US3134A4UK80	41,593	3134A4UK8	0	USD
681	3134A4UM4	US3134A4UM47	41,654	3134A4UM4	0	USD
682	3134A4UQ5	US3134A4UQ50	39,918	3134A4UQ5	0	USD
683	3134A4UU6	US3134A4UU62	41,835	3134A4UU6	0	USD
684	3134A4UW2	US3134A4UW29	40,162	3134A4UW2	0	USD
685	3134A4VB7	US3134A4VB72	40,371	3134A4VB7	0	USD
686	3134A4VC5	US3134A4VC55	42,202	3134A4VC5	0	USD
687	3134A4VE1	US3134A4VE12	40,469	3134A4VE1	0	USD
688	3134A4VG6	US3134A4VG69	42,325	3134A4VG6	0	USD
689	3134A4VJ0	US3134A4VJ09	40,561	3134A4VJ0	0	USD
690	31359M2D4		42,719	31359M2D4	0	USD
691	31359M2S1		40,162	31359M2S1	0	USD
692	31359M5H2	US31359M5H21	40,955	31359M5H2	0	USD
693	31359M5Z2	US31359M5Z29	40,249	31359M5Z2	0	USD
694	31359MA45	US31359MA453	42,109	31359MA45	0	USD
695	31359MC50	US31359MC509	40,330	31359MC50	0	USD
696	31359MC92	US31359MC921	40,313	31359MC92	0	USD
697	31359MEU3	US31359MEU36	47,253	31359MEU3	0	USD
698	31359MEV1	US31359MEV19	39,979	31359MEV1	0	USD
699	31359MF40	US31359MF403	40,589	31359MF40	0	USD
700	31359MFG3	US31359MFG33	40,193	31359MFG3	0	USD
701	31359MFJ7	US31359MFJ71	47,498	31359MFJ7	0	USD
702	31359MFP3	US31359MFP32	47,618	31359MFP3	0	USD
703	31359MFS7	US31359MFS70	40,344	31359MFS7	0	USD
704	31359MGJ6	US31359MGJ62	40,497	31359MGJ6	0	USD
705	31359MGT4	US31359MGT45	40,575	31359MGT4	0	USD
706	31359MHK2	US31359MHK27	40,617	31359MHK2	0	USD
707	31359MJH7	US31359MJH79	40,678	31359MJH7	0	USD
708	31359MLS0	US31359MLS07	40,862	31359MLS0	0	USD

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8	Product Name	Trade Date position	SD Position
659	FEDERAL HOME LOAN BANK SYSTEM	-1,350,000	-1,350,000
660	FEDERAL HOME LOAN BANK SYSTEM	-2,015,000	-2,015,000
661	FEDERAL HOME LOAN BANK SYSTEM	190,000	190,000
662	FEDERAL HOME LOAN BANK SYSTEM	-175,000	-175,000
663	FEDERAL HOME LOAN BANK SYSTEM	-800,000	-800,000
664	FEDERAL HOME LOAN BANK SYSTEM	-16,695,000	-16,695,000
665	FEDERAL HOME LOAN BANKS	5,125,000	5,125,000
666	FEDERAL HOME LOAN BANKS	5,000,000	5,000,000
667	FEDERAL HOME LOAN BANKS	-6,000,000	0
668	FEDERAL HOME LOAN MTG CORP	250,000	250,000
669	FREDDIE MAC	-1,000	-1,000
670	FEDERAL HOME LOAN MTG CORP	-2,297,000	-2,297,000
671	FEDERAL HOME LOAN MTG CORP	-14,325,000	-14,325,000
672	FEDERAL HOME LOAN MTG CORP	-2,035,000	-2,035,000
673	FEDERAL HOME LOAN MTG CORP	-60,149,000	-49,249,000
674	FEDERAL HOME LOAN MTG CORP	-16,385,000	-16,385,000
675	FREDDIE MAC	55,000	55,000
676	FEDERAL HOME LOAN MTG CORP	-48,302,000	-48,297,000
677	FREDDIE MAC	-24,574,000	-24,554,000
678	FEDERAL HOME LOAN MTG CORP	-5,581,000	-5,569,000
679	FREDDIE MAC	-1,180,000	-1,180,000
680	FREDDIE MAC	-42,000	-42,000
681	FREDDIE MAC	-36,000	-36,000
682	FREDDIE MAC	-2,441,000	-2,441,000
683	FREDDIE MAC	-996,000	-996,000
684	FREDDIE MAC	-1,411,000	-1,386,000
685	FREDDIE MAC	39,755,000	40,009,000
686	FREDDIE MAC	-30,000	-30,000
687	FREDDIE MAC	-32,204,000	-32,204,000
688	FREDDIE MAC	-60,000	-60,000
689	FREDDIE MAC	-2,075,000	-2,075,000
690	FEDERAL NATIONAL MORTGAGE ASSO	-100,000	-100,000
691	FEDERAL NATIONAL MORTGAGE ASSO	-5,881,000	-5,881,000
692	FEDERAL NATIONAL MORTGAGE ASSO	-412,000	-412,000
693	FEDERAL NATIONAL MORTGAGE ASSO	143,000	143,000
694	FEDERAL NATIONAL MORTGAGE ASSO	-1,000,000	-1,000,000
695	FEDERAL NATIONAL MORTGAGE ASSO	25,000	25,000
696	FEDERAL NATIONAL MORTGAGE ASSO	33,396,000	33,396,000
697	FEDERAL NATIONAL MTG ASSN	48,000	48,000
698	FEDERAL NATIONAL MTG ASSN	-6,229,000	-6,229,000
699	FEDERAL NATIONAL MORTGAGE ASSO	-15,736,000	-15,736,000
700	FEDERAL NATIONAL MORTGAGE ASSO	-16,517,000	-16,517,000
701	FEDERAL NATIONAL MTGE ASSN	-314,000	-314,000
702	FEDERAL NATIONAL MTG ASSN	-44,000	-44,000
703	FEDERAL NATIONAL MTG ASSN	-7,486,000	-7,486,000
704	FEDERAL NATIONAL MORTGAGE ASSO	-91,039,000	-91,989,000
705	FEDERAL NATIONAL MTG ASSN	68,000	68,000
706	FEDERAL NATIONAL MTG ASSN	557,000	521,000
707	FEDERAL NATIONAL MTG ASSN	49,324,000	49,324,000
708	FEDERAL NATIONAL MTG ASSN	-16,731,000	-16,748,000

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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
659	0	0	0	-1,327,375	0	-1,327,375	0
660	0	0	0	-1,993,759	0	-1,993,759	0
661	185,236	0	185,236	0	0	0	0
662	0	0	0	-173,437	0	-173,437	0
663	0	0	0	-797,992	0	-797,992	0
664	0	0	0	-16,554,535	0	-16,554,535	0
665	5,136,769	0	5,136,769	0	0	0	0
666	4,995,295	0	4,995,295	0	0	0	0
667	0	0	0	0	0	0	0
668	270,973	0	270,973	0	0	0	0
669	0	0	0	-1,020	0	-1,020	0
670	0	0	0	-2,489,948	0	-2,489,948	0
671	0	0	0	-15,678,548	0	-15,678,548	0
672	0	0	0	-2,490,440	88,891	-2,401,550	0
673	0	0	0	-52,651,385	0	-52,651,385	0
674	0	0	0	-17,001,820	0	-17,001,820	0
675	58,703	-58,703	0	0	0	0	0
676	0	0	0	-51,562,158	0	-51,562,158	0
677	0	0	0	-26,010,428	0	-26,010,428	0
678	0	0	0	-5,801,177	0	-5,801,177	0
679	0	0	0	-1,199,676	0	-1,199,676	0
680	0	0	0	-43,572	0	-43,572	0
681	0	0	0	-36,393	0	-36,393	0
682	0	0	0	-2,472,202	0	-2,472,202	0
683	0	0	0	-1,028,461	0	-1,028,461	0
684	0	0	0	-1,407,916	0	-1,407,916	0
685	40,349,688	-18,027,699	22,321,989	0	0	0	0
686	0	0	0	-29,752	0	-29,752	0
687	0	0	0	-33,008,933	0	-33,008,933	0
688	0	0	0	-61,234	8,885	-52,349	0
689	0	0	0	-2,135,184	0	-2,135,184	0
690	0	0	0	-101,959	0	-101,959	0
691	0	0	0	-6,026,824	768,597	-5,258,227	0
692	0	0	0	-435,018	0	-435,018	0
693	148,811	0	148,811	0	0	0	0
694	0	0	0	-1,040,195	126,179	-914,016	0
695	25,663	-25,663	0	0	0	0	0
696	34,130,748	-4,562,213	29,568,535	0	0	0	0
697	54,708	0	54,708	0	0	0	0
698	0	0	0	-6,458,620	5,643,558	-815,062	0
699	0	0	0	-16,398,275	108,377	-16,289,898	0
700	0	0	0	-17,500,768	17,500,768	0	0
701	0	0	0	-390,590	31,359	-359,231	0
702	0	0	0	-56,061	0	-56,061	0
703	0	0	0	-8,058,153	115,178	-7,942,975	0
704	0	0	0	-99,438,239	0	-99,438,239	0
705	71,781	-71,781	0	0	0	0	0
706	593,493	-593,493	0	0	0	0	0
707	52,788,696	-11,346,723	41,441,974	0	0	0	0
708	0	0	0	-17,692,408	0	-17,692,408	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
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8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Agg Comment
659	0	0	1,327,375	0	
660	0	0	1,993,759	0	
661	0	0	185,236	185,236	
662	0	0	173,437	0	
663	0	0	797,992	0	
664	0	0	16,554,535	0	
665	0	0	5,136,769	5,136,769	
666	0	0	4,995,295	4,995,295	
667	0	0	0	0	
668	0	0	270,973	270,973	
669	0	0	1,020	0	
670	0	0	2,489,948	0	
671	0	0	15,678,548	0	
672	0	0	2,401,550	0	
673	0	0	52,651,385	0	
674	0	0	17,001,820	0	
675	0	0	0	0	
676	0	0	51,562,158	0	
677	0	0	26,010,428	0	
678	0	0	5,801,177	0	
679	0	0	1,199,676	0	
680	0	0	43,572	0	
681	0	0	36,393	0	
682	0	0	2,472,202	0	
683	0	0	1,028,461	0	
684	0	0	1,407,916	0	
685	0	0	22,321,989	22,321,989	
686	0	0	29,752	0	
687	0	0	33,008,933	0	
688	0	0	52,349	0	
689	0	0	2,135,184	0	
690	0	0	101,959	0	
691	0	0	5,258,227	0	
692	0	0	435,018	0	
693	0	0	148,811	148,811	
694	0	0	914,016	0	
695	0	0	0	0	
696	0	0	29,568,535	29,568,535	
697	0	0	54,708	54,708	
698	0	0	815,062	0	
699	0	0	16,289,898	0	
700	0	0	0	0	
701	0	0	359,231	0	
702	0	0	56,061	0	
703	0	0	7,942,975	0	
704	0	0	99,438,239	0	
705	0	0	0	0	
706	0	0	0	0	
707	0	0	41,441,974	41,441,974	
708	0	0	17,692,408	0	

Agencies

July 25, 2008

	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
709	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
710	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
711	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
712	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
713	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
714	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
715	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
716	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
717	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
718	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
719	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
720	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
721	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
722	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
723	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
724	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
725	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
726	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
727	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
728	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
729	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
730	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
731	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
732	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
733	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
734	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
735	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
736	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
737	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
738	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
739	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
740	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
741	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
742	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
743	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
744	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
745	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
746	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
747	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
748	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
749	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
750	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
751	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
752	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
753	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
754	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
755	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
756	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
757	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
758	TREASURIES	BONDS	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
709	31359MM26	US31359MM268	40,648	31359MM26	0	USD
710	31359MMQ3	US31359MMQ32	40,983	31359MMQ3	0	USD
711	31359MNU3	US31359MNU35	41,122	31359MNU3	0	USD
712	31359MPF4	US31359MPF40	41,167	31359MPF4	0	USD
713	31359MRG0	US31359MRG05	41,348	31359MRG0	0	USD
714	31359MSL8	US31359MSL80	41,472	31359MSL8	0	USD
715	31359MTG8	US31359MTG86	41,562	31359MTG8	0	USD
716	31359MU68	US31359MU683	40,040	31359MU68	0	USD
717	31359MUQ4	US31359MUQ40	39,888	31359MUQ4	0	USD
718	31359MVE0	US31359MVE01	39,948	31359MVE0	0	USD
719	31359MWJ8	US31359MWJ88	41,927	31359MWJ8	0	USD
720	31359MXH1	US31359MXH14	40,224	31359MXH1	0	USD
721	31359MYN7	US31359MYN72	40,405	31359MYN7	0	USD
722	31359MZ30	US31359MZ302	40,831	31359MZ30	0	USD
723	31359MZL0	US31359MZL08	40,527	31359MZL0	0	USD
724	31364GBZ1	US31364GBZ19	41,556	31364GBZ1	0	USD
725	3136F7DG9	US3136F7DG96	40,365	3136F7DG9	0	USD
726	3137EAAB5	US3137EAAB58	40,651	3137EAAB5	0	USD
727	3137EAAF6	US3137EAAF62	40,742	3137EAAF6	0	USD
728	3137EAAK5	US3137EAAK57	40,120	3137EAAK5	0	USD
729	3137EAAP4	US3137EAAP45	40,218	3137EAAP4	0	USD
730	3137EAAR0	US3137EAAR01	40,973	3137EAAR0	0	USD
731	3137EAAV1	US3137EAAV13	41,141	3137EAAV1	0	USD
732	3137EAAX7	US3137EAAX78	40,413	3137EAAX7	0	USD
733	3137EAAZ2	US3137EAAZ27	41,207	3137EAAZ2	0	USD
734	3137EABB4	US3137EABB40	40,147	3137EABB4	0	USD
735	3137EABE8	US3137EABE88	41,264	3137EABE8	0	USD
736	3137EABF5	US3137EABF53	40,599	3137EABF5	0	USD
737	3137EABG3		40,298	3137EABG3	0	USD
738	3137EABH1		40,326	3137EABH1	0	USD
739	3137EABJ7		41,423	3137EABJ7	0	USD
740	3137EABK4		40,644	3137EABK4	0	USD
741	3137EABN8	US3137EABN87	40,723	3137EABN8	0	USD
742	3137EABQ1		40,375	3137EABQ1	0	USD
743	31398ABX9	US31398ABX90	41,047	31398ABX9	0	USD
744	31398ADM1	US31398ADM18	42,898	31398ADM1	0	USD
745	31398AGU0	US31398AGU07	40,434	31398AGU0	0	USD
746	31398AHZ8	US31398AHZ84	41,232	31398AHZ8	0	USD
747	31398AJX1	US31398AJX19	40,157	31398AJX1	0	USD
748	31398AKX9	US31398AKX99	40,219	31398AKX9	0	USD
749	31398AMV1	US31398AMV16	40,277	31398AMV1	0	USD
750	31398AMW9		41,373	31398AMW9	0	USD
751	31398APG1	US31398APG12	40,644	31398APG1	0	USD
752	31398APV8		40,318	31398APV8	0	USD
753	31398ARH7	US31398ARH76	40,682	31398ARH7	0	USD
754	31398ASC7		40,371	31398ASC7	0	USD
755	31398ASD5	US31398ASD53	41,467	31398ASD5	0	USD
756	880591CW0		41,348	880591CW0	0	USD
757	880591DT6	US880591DT61	41,052	880591DT6	0	USD
758	912810PW2	US912810PW27	50,451	912810PW2	0	USD

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8	Product Name	Trade Date position	SD Position
709	FEDERAL NATIONAL MORTGAGE ASSO	-6,467,000	-6,467,000
710	FEDERAL NATIONAL MORTGAGE ASSO	11,527,000	11,527,000
711	FEDERAL NATIONAL MORTGAGE ASSO	309,000	309,000
712	FEDERAL NATIONAL MTG ASSN	-8,277,000	-8,277,000
713	FEDERAL NATIONAL MORTGAGE ASSO	-1,867,000	-1,867,000
714	FANNIE MAE	5,200,000	5,200,000
715	FEDERAL NATIONAL MORTGAGE ASSO	-2,717,000	-2,717,000
716	FEDERAL NATIONAL MORTGAGE ASSO	200,000	200,000
717	FANNIE MAE	-1,043,000	-1,043,000
718	FEDERAL NATIONAL MORTGAGE ASSO	400,000	400,000
719	FEDERAL NATIONAL MORTGAGE ASSO	-95,000	-95,000
720	FEDERAL NATIONAL MORTGAGE ASSO	-11,787,000	-11,787,000
721	FEDERAL NATIONAL MORTGAGE ASSO	-1,240,000	-1,240,000
722	FEDERAL NATIONAL MORTGAGE ASSO	2,279,000	2,402,000
723	FEDERAL NATIONAL MORTGAGE ASSO	5,278,000	7,278,000
724	FEDERAL NATIONAL MTG ASSN-MTN	-1,000	-1,000
725	FANNIE MAE	200,000	200,000
726	FREDDIE MAC	218,000	1,218,000
727	FREDDIE MAC	-7,805,000	-7,805,000
728	FREDDIE MAC	-5,437,000	-5,437,000
729	FREDDIE MAC	-1,743,000	-4,743,000
730	FREDDIE MAC	-1,864,000	-1,864,000
731	FREDDIE MAC	-3,000,000	-3,000,000
732	FREDDIE MAC	708,000	708,000
733	FREDDIE MAC	-1,360,000	-1,360,000
734	FREDDIE MAC	-1,193,000	-1,193,000
735	FREDDIE MAC	-1,805,000	-1,805,000
736	FREDDIE MAC	305,000	305,000
737	FREDDIE MAC	14,175,000	14,175,000
738	FREDDIE MAC	-6,258,000	-6,258,000
739	FREDDIE MAC	-500,000	-500,000
740	FREDDIE MAC	-15,315,000	-15,315,000
741	FREDDIE MAC	-30,000,000	-30,000,000
742	FREDDIE MAC	-25,000,000	-25,000,000
743	FEDERAL NATIONAL MORTGAGE ASSO	-15,825,000	-15,825,000
744	FEDERAL NATIONAL MORTGAGE ASSO	19,000	19,000
745	FEDERAL NATIONAL MORTGAGE ASSO	14,000	14,000
746	FEDERAL NATIONAL MORTGAGE ASSO	-173,000	-173,000
747	FEDERAL NATIONAL MORTGAGE ASSO	76,000	2,876,000
748	FEDERAL NATIONAL MORTGAGE ASSO	-3,000	-3,000
749	FEDERAL NATIONAL MORTGAGE ASSO	3,985,000	3,985,000
750	FEDERAL NATIONAL MORTGAGE ASSO	-1,287,000	-1,287,000
751	FEDERAL NATIONAL MORTGAGE ASSO	841,000	841,000
752	FEDERAL NATIONAL MORTGAGE ASSO	18,611,000	18,611,000
753	FEDERAL NATIONAL MORTGAGE ASSO	51,838,000	51,838,000
754	FEDERAL NATIONAL MORTGAGE ASSO	93,835,000	93,835,000
755	FEDERAL NATIONAL MORTGAGE ASSO	-3,000,000	-3,000,000
756	TENNESSEE VALLEY AUTHORITY	25,000	25,000
757	TENNESSEE VALLEY AUTHORITY	16,000	16,000
758	U.S. TREASURY BOND	-3,113,000	-3,113,000

	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
709	0	0	0	-6,788,946	278,192	-6,510,754	0
710	12,606,493	-12,606,493	0	0	0	0	0
711	312,628	0	312,628	0	0	0	0
712	0	0	0	-8,509,599	0	-8,509,599	0
713	0	0	0	-1,912,905	1,912,905	0	0
714	5,219,088	-352,288	4,866,799	0	0	0	0
715	0	0	0	-2,799,103	197	-2,798,906	0
716	209,581	0	209,581	0	0	0	0
717	0	0	0	-1,056,210	0	-1,056,210	0
718	407,506	0	407,506	0	0	0	0
719	0	0	0	-97,160	0	-97,160	0
720	0	0	0	-12,107,564	0	-12,107,564	0
721	0	0	0	-1,283,175	0	-1,283,175	0
722	2,387,231	-27,235	2,359,996	0	0	0	0
723	5,452,980	0	5,452,980	0	0	0	0
724	0	0	0	-1,053	0	-1,053	0
725	206,418	0	206,418	0	0	0	0
726	228,782	-228,782	0	0	0	0	0
727	0	0	0	-8,129,396	0	-8,129,396	0
728	0	0	0	-5,604,718	0	-5,604,718	0
729	0	0	0	-4,966,769	0	-4,966,769	0
730	0	0	0	-1,946,075	0	-1,946,075	0
731	0	0	0	-3,228,328	0	-3,228,328	0
732	747,029	0	747,029	0	0	0	0
733	0	0	0	-1,401,745	0	-1,401,745	0
734	0	0	0	-1,216,026	0	-1,216,026	0
735	0	0	0	-1,812,087	0	-1,812,087	0
736	307,659	-307,659	0	0	0	0	0
737	14,240,328	0	14,240,328	0	0	0	0
738	0	0	0	-6,204,721	0	-6,204,721	0
739	0	0	0	-491,545	0	-491,545	0
740	0	0	0	-15,077,035	0	-15,077,035	0
741	0	0	0	-30,222,180	30,222,180	0	0
742	0	0	0	-24,940,085	0	-24,940,085	0
743	0	0	0	-16,443,204	453,606	-15,989,599	0
744	20,025	-20,025	0	0	0	0	0
745	14,485	0	14,485	0	0	0	0
746	0	0	0	-178,951	0	-178,951	0
747	77,087	0	77,087	0	0	0	0
748	0	0	0	-3,045	0	-3,045	0
749	3,961,272	0	3,961,272	0	0	0	0
750	0	0	0	-1,249,468	0	-1,249,468	0
751	827,486	-29,518	797,968	0	0	0	0
752	18,376,276	0	18,376,276	0	0	0	0
753	51,692,402	0	51,692,402	0	0	0	0
754	93,220,445	-12,904,924	80,315,520	0	0	0	0
755	0	0	0	-2,960,981	0	-2,960,981	0
756	27,426	0	27,426	0	0	0	0
757	17,698	0	17,698	0	0	0	0
758	0	0	0	-3,015,307	249,418	-2,765,889	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
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7					
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
709	0	0	6,510,754	0	
710	0	0	0	0	
711	0	0	312,628	312,628	
712	0	0	8,509,599	0	
713	0	0	0	0	
714	0	0	4,866,799	4,866,799	
715	0	0	2,798,906	0	
716	0	0	209,581	209,581	
717	0	0	1,056,210	0	
718	0	0	407,506	407,506	
719	0	0	97,160	0	
720	0	0	12,107,564	0	
721	0	0	1,283,175	0	
722	0	0	2,359,996	2,359,996	
723	0	0	5,452,980	5,452,980	
724	0	0	1,053	0	
725	0	0	206,418	206,418	
726	0	0	0	0	
727	0	0	8,129,396	0	
728	0	0	5,604,718	0	
729	0	0	4,966,769	0	
730	0	0	1,946,075	0	
731	0	0	3,228,328	0	
732	0	0	747,029	747,029	
733	0	0	1,401,745	0	
734	0	0	1,216,026	0	
735	0	0	1,812,087	0	
736	0	0	0	0	
737	0	0	14,240,328	14,240,328	
738	0	0	6,204,721	0	
739	0	0	491,545	0	
740	0	0	15,077,035	0	
741	0	0	0	0	
742	0	0	24,940,085	0	
743	0	0	15,989,599	0	
744	0	0	0	0	
745	0	0	14,485	14,485	
746	0	0	178,951	0	
747	0	0	77,087	77,087	
748	0	0	3,045	0	
749	0	0	3,961,272	3,961,272	
750	0	0	1,249,468	0	
751	0	0	797,968	797,968	
752	0	0	18,376,276	18,376,276	
753	0	0	51,692,402	51,692,402	
754	0	0	80,315,520	80,315,520	
755	0	0	2,960,981	0	
756	0	0	27,426	27,426	
757	0	0	17,698	17,698	
758	0	0	2,765,889	0	

	A	B	C	D	E	F	G
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2	**Agencies**						
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4	**July 25, 2008**						
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8	Asset Category 1	Asset Category 2	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account
759	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
760	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
761	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
762	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
763	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
764	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
765	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
766	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
767	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
768	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
769	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
770	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
771	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
772	TREASURIES	NOTES	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	G16D
773	AGENCY	COUPON	VOLK	GOVERNMENTS AMERICAS	AGENCIES	G16D	GM73

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LBEX-DOCID 633334

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8	Real World Cusip	ISIN	Maturity Date	Product	Coupon Rate	Issue Currency
759	912828BM1	US912828BM17	39,736	912828BM1	0	USD
760	912828BQ2		39,767	912828BQ2	0	USD
761	912828BZ2	US912828BZ20	39,859	912828BZ2	0	USD
762	912828GB0		39,813	912828GB0	0	USD
763	912828GY0		40,025	912828GY0	0	USD
764	912828HR4	US912828HR40	43,146	912828HR4	0	USD
765	912828HU7	US912828HU78	40,268	912828HU7	0	USD
766	912828HV5	US912828HV51	41,364	912828HV5	0	USD
767	912828HZ6	US912828HZ65	43,235	912828HZ6	0	USD
768	912828JB7	US912828JB79	41,425	912828JB7	0	USD
769	912828JC5	US912828JC52	40,359	912828JC5	0	USD
770	912828JD3	US912828JD36	41,455	912828JD3	0	USD
771	912828JF8	US912828JF83	40,390	912828JF8	0	USD
772	912828JG6		41,486	912828JG6	0	USD
773	3134A4ZY3		27-Jun-16	3134A4ZY3	5.7500%	USD

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8	Product Name	Trade Date position	SD Position
759	U S TREASURY NOTE	432	432
760	U S TREASURY NOTE	118	118
761	U S TREASURY NOTE	-351	-351
762	U S TREASURY NOTE	-17,000	-17,000
763	U S TREASURY NOTE	-5,000	-5,000
764	U S TREASURY NOTE	500	500
765	U S TREASURY NOTE	500	500
766	U S TREASURY NOTE	-300	-300
767	U S TREASURY NOTE	-4,676,000	-4,676,000
768	U S TREASURY NOTE	-3,000,000	-3,000,000
769	U S TREASURY NOTE	-67,505,000	-67,505,000
770	U S TREASURY NOTE	1,000	40,111,000
771	U S TREASURY NOTE	74,950,000	0
772	U S TREASURY NOTE	39,519,000	0
773	FREDDIE MAC	28,500,000	28,500,000

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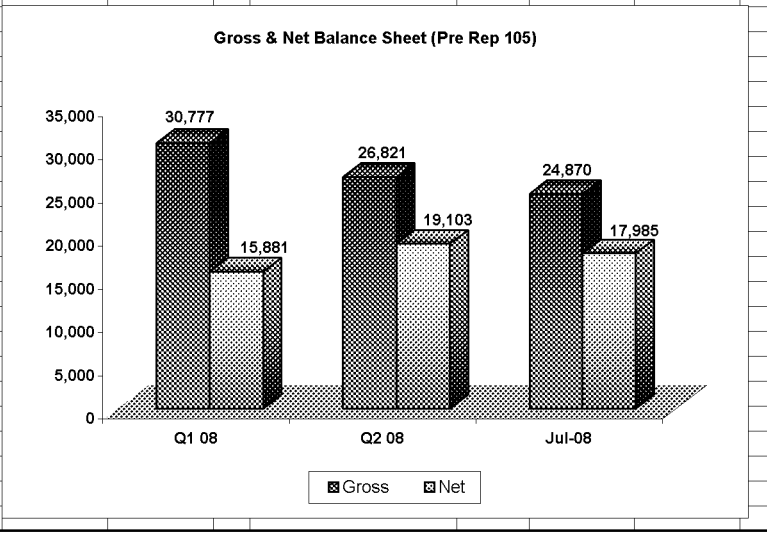
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	Q	R	S	T	U	V	W
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8	Gross Long Inventory TD @MV	Long BPR Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPR Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
759	437	-437	0	0	0	0	0
760	119	-119	0	0	0	0	0
761	0	0	0	-357	357	0	0
762	0	0	0	-17,265	17,265	0	0
763	0	0	0	-5,225	5,225	0	0
764	484	-484	0	0	0	0	0
765	496	-496	0	0	0	0	0
766	0	0	0	-291	291	0	0
767	0	0	0	-4,624,761	3,978,265	-646,496	0
768	0	0	0	-3,027,189	3,027,189	0	0
769	0	0	0	-67,924,724	67,924,724	0	0
770	1,000	-1,000	0	0	0	0	0
771	75,008,555	-49,609,288	25,399,267	0	0	0	0
772	39,389,328	-39,389,328	0	0	0	0	0
773	28,392,059	0	28,392,059	0	0	0	0

	X	Y	Z	AA	AB
1					
2	**Gross Balance Sheet**			**15,214,316,737**	
3					
4	**Net Balance Sheet**			**7,678,021,618**	
5					
6					
7					
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
759	0	0	0	0	
760	0	0	0	0	
761	0	0	0	0	
762	0	0	0	0	
763	0	0	0	0	
764	0	0	0	0	
765	0	0	0	0	
766	0	0	0	0	
767	0	0	646,496	0	
768	0	0	0	0	
769	0	0	0	0	
770	0	0	0	0	
771	0	0	25,399,267	25,399,267	
772	0	0	0	0	
773	0	0	28,392,059	28,392,059	

Inflation Europe Balance Sheet

		Balance Sheet Pre Repo			Balance Sheet Post Repo	
In Millions		Gross	Net	Repo 105 Benefit	Gross	Net
Q1 2008	Claire Ikeda-Thew	468	468	-	468	468
	Gabriel Buteler	3,915	3,115	2,226	1,688	889
	MIKLAVCIC/PHOA	23,060	10,578	9,094	13,967	1,484
	Ravindra Seeneevassen	3,334	1,719	1,588	1,746	131
		30,777	**15,881**	**12,908**	**17,869**	**2,973**
Q2 2008	Claire Ikeda-Thew	145	136	-	145	136
	Gabriel Buteler	4,189	4,028	3,657	531	370
	MIKLAVCIC/PHOA	19,203	12,745	11,893	7,311	852
	Ravindra Seeneevassen	3,284	2,195	2,057	1,227	138
		26,821	**19,103**	**17,607**	**9,214**	**1,496**
July 25, 2008	Andrea Casulli	277	277	-	277	277
	Claire Ikeda-Thew	670	628	-	670	628
	Gabriel Buteler	3,850	3,575	870	2,980	2,704
	MIKLAVCIC/PHOA	16,406	11,286	1,151	15,255	10,135
	Ravindra Seeneevassen	3,667	2,219	59	3,608	2,160
		24,870	**17,985**	**2,081**	**22,790**	**15,905**



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	A	B	C	D	E
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6				Gross	Net
7			Q1 08	30776.62803	15880.84311
8			Q2 08	26821.39707	19103.27814
9			Jul-08	24870.40897	17985.48968

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
9	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HL7	US912828HL79	40,178
10	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GN4	US912828GN45	41,014
11	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828GQ7	US912828GQ75	41,029
12	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SYS9	FR0000188799	48,420
13	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HJ2	US912828HJ24	40,147
14	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000571424	40,019
15	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SZY5	FR0000188989	41,389
16	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010235176	42,941
17	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003745541	49,567
18	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	ADJ1	ADJ1	2,958,465
19	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HP8	US912828HP83	40,209
20	Claire Ikeda-Thew	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&146SUM40399	071002W21	ADJ1	ADJ1	2,958,465
21	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040S114	FR0000186413	47,324
22	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SK21	FR0010050559	44,037
23	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0004216351	41,167
24	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010235176	42,941
25	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SZY5	FR0000188989	41,389
26	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	ADJ1	ADJ1	2,958,465
27	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T602597W1	IT0004164775	42,767
28	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003625909	41,897
29	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HG8	US912828HG84	41,213
30	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0003625909	41,897
31	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0107674006	40,371
32	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GD6	US912828GD62	42,750
33	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435JR1	GB0008921883	41,544
34	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828GH7	US912828GH76	42,781
35	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828FZ8	US912828FZ83	39,782
36	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0004216351	41,167
37	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	912828GQ7	US912828GQ75	41,029
38	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140MTS43843	6AWD	912828GN4	US912828GN45	41,014
39	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BL2	GB0009063578	40,778
40	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828CZ1	US912828CZ11	40,283
41	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435CA5	GB0009036715	41,502
42	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000571432	39,928
43	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128274Y5	US9128274Y56	39,828
44	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0004019581	42,583
45	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FB1		40,648
46	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SX35	FR0010163543	42,119
47	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040S114	FR0000186413	47,324
48	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450YY8	GB00B0V3WX43	42,620
49	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828DR8	US912828DR85	40,283
50	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828ET3	US912828ET33	42,384
51	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000571424	40,019
52	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0108664055	40,384
53	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000188955	41,480
54	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T602592M8	IT0003535157	49,157
55	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435CA5	GB0009036715	41,502
56	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HC7	US912828HC70	41,152
57	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010094375	40,749
58	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828FD7	US912828FD71	40,663

	I	J	K	L	M	N
1						
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
9	1US313042	0	USD	U S TREASURY NOTE	-2,196,220,000	-2,196,220,000
10	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	1,289,390,000	1,289,390,000
11	1US887177	0	USD	UNITED STATES TREASURY NOTE/BOND 4.500% 20120430	-1,171,700,000	-1,171,700,000
12	1FR054095	0	EUR	FRANCE GOVERNMENT BOND OAT 3.150% 20320725 SERIES# OATe	-619,851,000	-614,851,000
13	1US268782	0	USD	U S TREASURY NOTE	-1,237,000,000	-1,237,000,000
14	072509CB6	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20090725 SERIES# OATi	-466,970,017	-466,970,017
15	1FR068285	0	EUR	FRANCE GOVERNMENT BOND OAT 4.000% 20130425	-440,750,000	-440,750,000
16	1FR379252	0	EUR	FRANCE GOVERNMENT BOND OAT 1.000% 20170725 SERIES# OATi	-455,983,000	-410,983,000
17	1IT150937	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20350915 SERIES# CPI	-377,237,000	-372,237,000
18	ADJ1			ADJUSTMENT	0	0
19	1US349012	0	USD	U S TREASURY NOTE	-727,500,000	-727,500,000
20	ADJ1			ADJUSTMENT	0	0
21	072529CT5	0	EUR	FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATi	-172,114,000	-172,114,000
22	1FR133030	0	EUR	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	-183,161,760	-183,161,760
23	1IT858893	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	-173,765,000	-173,765,000
24	1FR379252	0	EUR	FRANCE GOVERNMENT BOND OAT 1.000% 20170725 SERIES# OATi	-123,992,000	-183,592,000
25	1FR068285	0	EUR	FRANCE GOVERNMENT BOND OAT 4.000% 20130425	-174,100,000	-174,100,000
26	ADJ1			ADJUSTMENT	0	0
27	1IT783729	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20170201	-158,500,000	-158,500,000
28	000362590	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	-155,847,000	-155,847,000
29	1US227689	0	USD	UNITED STATES TREASURY NOTE/BOND 3.875% 20121031	-278,347,000	-278,347,000
30	000362590	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	-151,991,000	-151,991,000
31	1FR342169	0	EUR	FRENCH TREASURY NOTE BTAN 2.500% 20100712	-195,606,000	-195,606,000
32	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	187,000,000	187,000,000
33	9107701B2	0	GBP	UNITED KINGDOM GILT 8.000% 20130927	-98,677,000	-98,677,000
34	1US817000	0	USD	U S TREASURY NOTE	-214,400,000	-214,400,000
35	1US756844	0	USD	UNITED STATES TREASURY NOTE/BOND 4.625% 20081130	-187,000,000	-187,000,000
36	1IT858893	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	-120,269,000	-120,269,000
37	1US887177	0	USD	UNITED STATES TREASURY NOTE/BOND 4.500% 20120430	-159,000,000	-159,000,000
38	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	150,000,000	150,000,000
39	001072214	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20110823 SERIES# 8MO	-39,240,479	-39,240,479
40	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	160,000,000	160,000,000
41	001071661	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 5.809% 20130816 SERIES# 8MO	31,865,511	31,865,511
42	042509CB3	0	EUR	FRANCE GOVERNMENT BOND OAT 4.000% 20090425	-101,145,000	-101,145,000
43	9128274Y5	0	USD	US TREAS INFLATION INDEX NOTE	107,500,000	107,500,000
44	1IT472828	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20160801	-106,760,000	-106,760,000
45	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	111,000,000	111,000,000
46	1FR292265	0	EUR	FRANCE GOVERNMENT BOND OAT 3.500% 20150425	-95,250,000	-95,250,000
47	072529CT5	0	EUR	FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATi	-61,615,109	-60,115,109
48	1GB472003	0	GBP	UNITED KINGDOM GILT 4.000% 20160907	-58,987,000	-58,987,000
49	1US319973	0	USD	UNITED STATES TREASURY NOTE/BOND 4.000% 20100415	-108,400,000	-108,400,000
50	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	83,780,000	83,780,000
51	072509CB6	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20090725 SERIES# OATi	-53,800,000	-53,800,000
52	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	946,720,000	946,720,000
53	1FR063385	0	EUR	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	768,772,000	768,772,000
54	1IT099480	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	335,501,000	335,501,000
55	001071661	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 5.809% 20130816 SERIES# 8MO	16,030,000	16,030,000
56	1US978596	0	USD	UNITED STATES TREASURY NOTE/BOND 4.125% 20120831	-69,400,000	-69,400,000
57	1FR201522	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	696,997,000	696,997,000
58	1US546153	0	USD	U S TREASURY NOTE	-112,850,000	-112,850,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
9	0	0	0	-2,269,178,140	33,159,289	-2,236,018,851	0
10	1,455,783,256	0	1,455,783,256	0	0	0	0
11	0	0	0	-1,288,829,257	21,933,719	-1,266,895,538	0
12	0	0	0	-1,271,070,732	132,671,991	-1,138,398,741	0
13	0	0	0	-1,277,158,675	263,233,422	-1,013,925,253	0
14	0	0	0	-861,019,460	49,269,906	-811,749,554	0
15	0	0	0	-707,866,914	77,746,667	-630,120,247	0
16	0	0	0	-616,301,313	33,065,655	-583,235,658	0
17	0	0	0	-607,582,853	62,781,286	-544,801,566	0
18	0	0	0	0	0	0	0
19	0	0	0	-734,560,659	245,781,520	-488,779,139	0
20	451,005,452	0	451,005,452	0	0	0	0
21	0	0	0	-371,916,261	23,814,391	-348,101,870	0
22	0	0	0	-326,099,858	40,528,424	-285,571,434	0
23	0	0	0	-279,640,410	14,522,501	-265,117,909	0
24	0	0	0	-275,310,635	14,770,902	-260,539,733	0
25	0	0	0	-279,613,454	30,710,595	-248,902,859	0
26	0	0	0	0	0	0	0
27	0	0	0	-238,493,596	0	-238,493,596	0
28	0	0	0	-272,917,952	45,436,382	-227,481,570	0
29	0	0	0	-298,673,762	76,400,315	-222,273,447	0
30	0	0	0	-266,165,358	44,312,186	-221,853,172	0
31	0	0	0	-296,892,046	78,562,236	-218,329,810	0
32	218,179,815	0	218,179,815	0	0	0	0
33	0	0	0	-238,828,286	28,654,671	-210,173,615	0
34	0	0	0	-232,948,877	32,518,208	-200,430,669	0
35	0	0	0	-193,271,932	89,514	-193,182,418	0
36	0	0	0	-193,549,176	10,051,545	-183,497,631	0
37	0	0	0	-174,894,471	2,976,412	-171,918,060	0
38	169,357,206	0	169,357,206	0	0	0	0
39	0	0	0	-227,051,485	58,440,163	-168,611,322	0
40	183,315,506	-15,820,271	167,495,235	0	0	0	0
41	156,871,015	0	156,871,015	0	0	0	0
42	0	0	0	-159,616,121	8,364,883	-151,251,238	0
43	144,203,273	-105,470	144,097,804	0	0	0	0
44	0	0	0	-158,646,045	21,069,438	-137,576,607	0
45	128,154,467	0	128,154,467	0	0	0	0
46	0	0	0	-147,071,656	22,496,945	-124,574,711	0
47	0	0	0	-129,901,034	8,317,770	-121,583,264	0
48	0	0	0	-113,902,214	0	-113,902,214	0
49	0	0	0	-115,111,901	5,921,493	-109,190,409	0
50	96,377,544	0	96,377,544	0	0	0	0
51	0	0	0	-99,198,761	5,676,426	-93,522,334	0
52	1,547,725,209	0	1,547,725,209	0	0	0	1,455,243,192
53	1,387,221,759	0	1,387,221,759	0	0	0	1,303,858,561
54	521,153,103	0	521,153,103	0	0	0	440,904,958
55	78,914,234	0	78,914,234	0	0	0	0
56	0	0	0	-74,303,733	0	-74,303,733	0
57	1,177,194,231	0	1,177,194,231	0	0	0	1,106,446,884
58	0	0	0	-124,638,795	55,213,464	-69,425,330	0

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
9	0	0	2,236,018,851	0	
10	0	0	1,455,783,256	1,455,783,256	
11	0	0	1,266,895,538	0	
12	0	0	1,138,398,741	0	
13	0	0	1,013,925,253	0	
14	0	0	811,749,554	0	
15	0	0	630,120,247	0	
16	0	0	583,235,658	0	
17	0	0	544,801,566	0	
18	0	0	532,731,453	0	cmc adj re: BS Europe Adjust
19	0	0	488,779,139	0	
20	0	0	451,005,452	451,005,452	LBSF Derivative MTM
21	0	0	348,101,870	0	
22	0	0	285,571,434	0	
23	0	0	265,117,909	0	
24	0	0	260,539,733	0	
25	0	0	248,902,859	0	
26	0	0	248,656,573	0	cmc adj re: BS Europe Adjust
27	0	0	238,493,596	0	
28	0	0	227,481,570	0	
29	0	0	222,273,447	0	
30	0	0	221,853,172	0	
31	0	0	218,329,810	0	
32	0	0	218,179,815	218,179,815	
33	0	0	210,173,615	0	
34	0	0	200,430,669	0	
35	0	0	193,182,418	0	
36	0	0	183,497,631	0	
37	0	0	171,918,060	0	
38	0	0	169,357,206	169,357,206	
39	0	0	168,611,322	0	
40	0	0	167,495,235	167,495,235	
41	0	0	156,871,015	156,871,015	
42	0	0	151,251,238	0	
43	0	0	144,097,804	144,097,804	
44	0	0	137,576,607	0	
45	0	0	128,154,467	128,154,467	
46	0	0	124,574,711	0	
47	0	0	121,583,264	0	
48	0	0	113,902,214	0	
49	0	0	109,190,409	0	
50	0	0	96,377,544	96,377,544	
51	0	0	93,522,334	0	
52	0	0	92,482,016	92,482,016	
53	0	0	83,363,198	83,363,198	
54	0	0	80,248,146	80,248,146	
55	0	0	78,914,234	78,914,234	
56	0	0	74,303,733	0	
57	0	0	70,747,347	70,747,347	
58	0	0	69,425,330	0	

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
59	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828FC9	US912828FC98	39,568
60	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0003745541	49,567
61	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FR4	US912810FR42	45,672
62	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912810EZ7	US912810EZ76	46,433
63	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	D20658J64	DE0001135291	42,373
64	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010070060	49,424
65	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828FQ8	US912828FQ84	42,597
66	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CZ1	US912828CZ11	40,283
67	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SK21	FR0010050559	44,037
68	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BD1	US912828BD18	41,470
69	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828AF7	US912828AF74	41,105
70	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0004009673	44,409
71	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BW9		41,654
72	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000187635	48,512
73	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FD5	US912810FD55	46,858
74	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CP3		41,835
75	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810PS1		46,402
76	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FH6	US912810FH69	47,223
77	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450VE5	GB00B06YGN05	56,955
78	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FB1		40,648
79	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828AF7	US912828AF74	41,105
80	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828EA4	US912828EA42	42,200
81	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828ET3	US912828ET33	42,384
82	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010447367	51,342
83	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FL9	US912828FL97	42,566
84	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128276R8	US9128276R87	40,558
85	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FS2		46,037
86	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GD6	US912828GD62	42,750
87	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GX2		42,931
88	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GN4	US912828GN45	41,014
89	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PS1		46,402
90	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128277J5	US9128277J52	40,923
91	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450GQ5	GB0004893086	48,372
92	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T602592L0	IT0003532915	39,706
93	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0107674006	40,371
94	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HA1	US912828HA15	42,962
95	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128276R8	US9128276R87	40,558
96	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FL9	US912828FL97	42,566
97	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128275W8	US9128275W81	40,193
98	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000555955	42,339
99	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		DE0001030518	41,379
100	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450WT1	GB00B128DP45	53,668
101	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GR0338001531	45,863
102	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GX2		42,931
103	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000188955	41,480
104	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810FH6	US912810FH69	47,223
105	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450PK8	GB0032452392	49,741
106	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BD1	US912828BD18	41,470
107	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087WV2	CA135087WV25	48,183
108	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000556599	47,088

	I	J	K	L	M	N
1						
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
59	1US544703	0	USD	U S TREASURY NOTE	-69,800,000	-69,800,000
60	1IT150937	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20350915 SERIES# CPI	-45,262,000	-45,262,000
61	912810FR4	0	USD	US TREAS INFLATION INDEX	53,790,000	53,790,000
62	912810EZ7	0	USD	UNITED STATES TREASURY NOTE/BOND 6.625% 20270215	-50,500,000	-50,500,000
63	1DE412037	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 3.500% 20160104 SERIES# 05	-52,730,000	-52,730,000
64	1FR153905	0	EUR	FRANCE GOVERNMENT BOND OAT 4.750% 20350425	-38,400,000	-38,400,000
65	1US665342	0	USD	U S TREASURY NOTE	-77,079,000	-77,079,000
66	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	57,910,000	57,910,000
67	1FR133030	0	EUR	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	-36,580,000	-36,580,000
68	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	101,000,000	101,000,000
69	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	58,500,000	58,500,000
70	1IT454305	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20210801	-54,500,000	-54,500,000
71	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	44,040,000	44,040,000
72	251032OT0	0	EUR	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	359,987,000	359,987,000
73	912810FD5	0	USD	US TREAS INFLATION INDEX	30,850,000	30,850,000
74	912828CP3	0	USD	US TREAS INFLATION INDEX NOTE	41,150,000	41,150,000
75	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	43,800,000	43,800,000
76	912810FH6	0	USD	US TREAS INFLATION INDEX	36,050,000	36,050,000
77	1GB332306	0	GBP	UNITED KINGDOM GILT 4.250% 20551207	-22,499,300	-22,499,300
78	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	37,460,000	37,460,000
79	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	44,680,000	44,680,000
80	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	36,370,000	36,370,000
81	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	36,330,000	36,330,000
82	1FR840683	0	EUR	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	463,840,000	453,840,000
83	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	36,680,000	36,680,000
84	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	28,750,000	28,750,000
85	912810FS2	0	USD	US TREAS INFLATION INDEX NOTE	36,820,000	36,820,000
86	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	32,490,000	32,490,000
87	912828GX2	0	USD	US TREAS INFLATION INDEX NOTE	30,310,000	30,310,000
88	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	30,310,000	30,310,000
89	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	30,310,000	30,310,000
90	9128277J5	0	USD	US TREAS INFLATION INDEX NOTE	25,000,000	25,000,000
91	569815749	0	GBP	UNITED KINGDOM GILT 4.250% 20320607	-17,928,000	-17,928,000
92	1IT098052	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	319,679,000	319,679,000
93	1FR342169	0	EUR	FRENCH TREASURY NOTE BTAN 2.500% 20100712	-28,200,000	-28,200,000
94	1US990252	0	USD	UNITED STATES TREASURY NOTE R/MD 4.75 08/15/2017	-133,800,000	-133,800,000
95	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	22,650,000	22,650,000
96	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	27,400,000	27,400,000
97	9128275W8	0	USD	US TREAS INFLATION INDEX NOTE	21,800,000	21,800,000
98	120115A00	0	SEK	SWEDEN GOVERNMENT BOND 3.500% 20151201 SERIES# 3105	137,670,000	137,670,000
99	1DE223301	0	EUR	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	197,190,000	187,190,000
100	1GB547457	0	GBP	UNITED KINGDOM GILT 4.250% 20461207	-15,000,000	-15,000,000
101	1GR105762	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	15,520,000	15,520,000
102	912828GX2	0	USD	US TREAS INFLATION INDEX NOTE	24,200,000	24,200,000
103	1FR063385	0	EUR	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	226,889,000	226,889,000
104	912810FH6	0	USD	US TREAS INFLATION INDEX	18,345,000	18,345,000
105	1GB067399	0	GBP	UNITED KINGDOM GILT 4.250% 20360307	-12,268,000	-12,268,000
106	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	42,690,000	42,690,000
107	135087WV2	0	CAD	CANADA GOVERNMENT BOND	12,580,000	12,580,000
108	1SE065139	0	SEK	SWEDEN GOVERNMENT BOND 3.500% 20281201 SERIES# 3104	88,220,000	88,220,000

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LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long EPM Outs Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Outs Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
59	0	0	0	-71,264,943	3,496,631	-67,768,312	0
60	0	0	0	-73,878,779	7,633,864	-66,244,915	0
61	65,879,552	-149,190	65,730,362	0	0	0	0
62	0	0	0	-65,263,174	0	-65,263,174	0
63	0	0	0	-79,274,911	16,980,309	-62,294,603	0
64	0	0	0	-62,273,448	0	-62,273,448	0
65	0	0	0	-85,399,403	24,183,742	-61,215,661	0
66	66,348,756	-5,725,949	60,622,807	0	0	0	0
67	0	0	0	-65,126,764	8,094,101	-57,032,664	0
68	125,391,435	-69,289,236	56,102,199	0	0	0	0
69	77,490,927	-21,393,856	56,097,072	0	0	0	0
70	0	0	0	-76,604,612	21,083,838	-55,520,774	0
71	54,477,392	-133,797	54,343,595	0	0	0	0
72	653,090,064	0	653,090,064	0	0	0	599,592,057
73	53,291,074	-62,940	53,228,135	0	0	0	0
74	50,004,542	-167,709	49,836,833	0	0	0	0
75	50,433,855	-1,078,082	49,355,774	0	0	0	0
76	63,887,277	-15,952,116	47,935,161	0	0	0	0
77	0	0	0	-45,263,574	0	-45,263,574	0
78	43,249,246	0	43,249,246	0	0	0	0
79	59,184,524	-16,339,786	42,844,738	0	0	0	0
80	42,450,478	-46,990	42,403,488	0	0	0	0
81	41,792,745	0	41,792,745	0	0	0	0
82	687,965,492	0	687,965,492	0	0	0	646,859,588
83	43,109,368	-2,387,309	40,722,059	0	0	0	0
84	38,780,412	-5,898	38,774,514	0	0	0	0
85	40,651,204	-2,103,810	38,547,394	0	0	0	0
86	37,907,284	0	37,907,284	0	0	0	0
87	35,156,361	-46,904	35,109,457	0	0	0	0
88	34,221,446	0	34,221,446	0	0	0	0
89	34,900,688	-746,042	34,154,646	0	0	0	0
90	33,696,896	0	33,696,896	0	0	0	0
91	0	0	0	-34,943,462	1,299,579	-33,643,883	0
92	540,052,909	0	540,052,909	0	0	0	507,784,885
93	0	0	0	-42,802,142	11,326,110	-31,476,032	0
94	0	0	0	-146,469,763	115,657,871	-30,811,891	0
95	30,552,220	-4,646	30,547,574	0	0	0	0
96	32,202,745	-1,783,323	30,419,422	0	0	0	0
97	29,906,904	-53,400	29,853,504	0	0	0	0
98	29,686,072	0	29,686,072	0	0	0	0
99	330,648,748	0	330,648,748	0	0	0	301,108,159
100	0	0	0	-29,705,084	692,731	-29,012,353	0
101	28,779,566	0	28,779,566	0	0	0	0
102	28,069,414	-37,449	28,031,965	0	0	0	0
103	409,413,139	0	409,413,139	0	0	0	384,810,015
104	32,510,738	-8,117,658	24,393,080	0	0	0	0
105	0	0	0	-23,865,918	12,645	-23,853,273	0
106	52,999,608	-29,286,708	23,712,900	0	0	0	0
107	22,507,381	0	22,507,381	0	0	0	0
108	21,652,188	0	21,652,188	0	0	0	0

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	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
59	0	0	67,768,312	0	
60	0	0	66,244,915	0	
61	0	0	65,730,362	65,730,362	
62	0	0	65,263,174	0	
63	0	0	62,294,603	0	
64	0	0	62,273,448	0	
65	0	0	61,215,661	0	
66	0	0	60,622,807	60,622,807	
67	0	0	57,032,664	0	
68	0	0	56,102,199	56,102,199	
69	0	0	56,097,072	56,097,072	
70	0	0	55,520,774	0	
71	0	0	54,343,595	54,343,595	
72	0	0	53,498,007	53,498,007	
73	0	0	53,228,135	53,228,135	
74	0	0	49,836,833	49,836,833	
75	0	0	49,355,774	49,355,774	
76	0	0	47,935,161	47,935,161	
77	0	0	45,263,574	0	
78	0	0	43,249,246	43,249,246	
79	0	0	42,844,738	42,844,738	
80	0	0	42,403,488	42,403,488	
81	0	0	41,792,745	41,792,745	
82	0	0	41,105,904	41,105,904	
83	0	0	40,722,059	40,722,059	
84	0	0	38,774,514	38,774,514	
85	0	0	38,547,394	38,547,394	
86	0	0	37,907,284	37,907,284	
87	0	0	35,109,457	35,109,457	
88	0	0	34,221,446	34,221,446	
89	0	0	34,154,646	34,154,646	
90	0	0	33,696,896	33,696,896	
91	0	0	33,643,883	0	
92	0	0	32,268,024	32,268,024	
93	0	0	31,476,032	0	
94	0	0	30,811,891	0	
95	0	0	30,547,574	30,547,574	
96	0	0	30,419,422	30,419,422	
97	0	0	29,853,504	29,853,504	
98	0	0	29,686,072	29,686,072	
99	0	0	29,540,589	29,540,589	
100	0	0	29,012,353	0	
101	0	0	28,779,566	28,779,566	
102	0	0	28,031,965	28,031,965	
103	0	0	24,603,124	24,603,124	
104	0	0	24,393,080	24,393,080	
105	0	0	23,853,273	0	
106	0	0	23,712,900	23,712,900	
107	0	0	22,507,381	22,507,381	
108	0	0	21,652,188	21,652,188	

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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
109	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120121767	42,896
110	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T602592M8	IT0003535157	49,157
111	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		DE0001030518	41,379
112	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087VS0	CA135087VS05	46,357
113	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087UL6	CA135087UL60	44,531
114	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000317943	44,166
115	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160V24	JP1120081664	42,531
116	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087XQ2	CA135087XQ21	50,010
117	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PV4	US912810PV44	46,767
118	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB00B0CNHZ09	56,940
119	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128277J5	US9128277J52	40,923
120	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		DE0001030500	42,475
121	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BP3	GB0009081828	43,937
122	Claire Ikeda-Thew	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&146ITS40382	072006QJ1		PL0000103529	42,606
123	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828DV9	US912828DV97	42,139
124	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000571218	47,233
125	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003805998	40,436
126	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828EA4	US912828EA42	42,200
127	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160119	JP11200916A8	42,623
128	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP11201417C2	43,079
129	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120051592	42,257
130	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP11200615C2	42,348
131	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160XW6	JP1120041569	42,165
132	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160WE7	JP11200314C2	41,983
133	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0001517707	41,000
134	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BW9		41,654
135	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120111743	42,804
136	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450P44	GB00B24FF097	47,824
137	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040S6V3	FR0010371401	50,703
138	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T602593L9	IT0003618383	41,852
139	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T602593L9	IT0003618383	41,852
140	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GR0338002547	47,689
141	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		DE0001030500	42,475
142	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BV0	GB0009075325	42,577
143	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0004243512	45,184
144	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T602597W1	IT0004164775	42,767
145	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040S7Q3	FR0010415331	42,850
146	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912810PW2	US912810PW27	50,451
147	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T6031ZFM8	IT0004085210	42,993
148	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		DE0001030500	42,475
149	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828DH0	US912828DH04	42,019
150	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BG3	GB0008983024	45,490
151	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BP3	GB0009081828	43,937
152	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		GR0338001531	45,863
153	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0003805998	40,436
154	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		GR0138001673	50,303
155	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120021462	41,800
156	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000570731	40,658
157	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003934657	50,072
158	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP11201317A8	42,988

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LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
109	1JP922295	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 12 1.200% 20170610	2,200,000,000	2,200,000,000
110	1IT099480	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	87,369,000	87,369,000
111	1DE223301	0	EUR	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	138,067,000	128,067,000
112	006576904	0	CAD	CANADA GOVERNMENT BOND REAL RETURN BOND	11,380,000	11,380,000
113	135087UL6	0	CAD	CANADA GOVERNMENT BOND REAL RETURN BOND	11,220,000	11,220,000
114	1SE102437	0	SEK	SWEDEN GOVERNMENT BOND 4.000% 20201201 SERIES# 3102	80,210,000	80,210,000
115	1JP570623	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 8 1.000% 20160610	2,200,000,000	2,200,000,000
116	1CA546822	0	CAD	CANADA GOVERNMENT BOND	12,690,000	12,690,000
117	912810PV4	0	USD	US TREAS INFLATION INDEX BOND	17,330,000	17,330,000
118	1GB384265	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20551122 SERIES# 3MO	11,540,000	11,540,000
119	9128277J5	0	USD	US TREAS INFLATION INDEX NOTE	12,800,000	12,800,000
120	1DE505814	0	EUR	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	183,600,000	213,600,000
121	001072784	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 6.246% 20200416 SERIES# 8MO	39,028,408	39,028,408
122	1PL236423	0	PLN	POLAND GOVERNMENT BOND 3.000% 20160824 SERIES# CPI	34,963,000	34,963,000
123	1US329782	0	USD	UNITED STATES TREASURY NOTE/BOND 4.125% 20150515 SERIES# 10YR	-15,000,000	-15,000,000
124	042529PB7	0	EUR	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	118,550,000	118,550,000
125	1IT805993	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	132,438,000	132,438,000
126	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	9,500,000	9,500,000
127	1JP699331	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 9 1.100% 20160910	1,100,000,000	1,100,000,000
128	1JP284878	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 14 1.200% 20171210	1,100,000,000	1,100,000,000
129	1JP377128	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 5 0.800% 20150910	1,100,000,000	1,100,000,000
130	1JP422643	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 6 0.800% 20151210	1,100,000,000	1,100,000,000
131	1JP339664	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 4 0.500% 20150610	1,100,000,000	1,100,000,000
132	1JP263476	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 3 0.500% 20141210	1,100,000,000	1,100,000,000
133	1SE502826	0	SEK	SWEDEN GOVERNMENT BOND 1.000% 20120401 SERIES# 3106	60,030,000	60,030,000
134	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	7,950,000	7,950,000
135	1JP867276	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 11 1.200% 20170310	1,100,000,000	1,100,000,000
136	1GB142515	0	GBP	UNITED KINGDOM GILT 4.750% 20301207	20,000,000	20,000,000
137	1FR677697	0	EUR	FRANCE GOVERNMENT BOND OAT 4.000% 20381025	51,664,000	51,664,000
138	1IT136472	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	83,995,000	83,995,000
139	1IT136472	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	81,200,000	81,200,000
140	1GR871173	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.300% 20300725 SERIES# HICP	16,170,000	16,170,000
141	1DE505814	0	EUR	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	81,328,000	51,328,000
142	001072586	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 6.315% 20160726 SERIES# 8MO	16,790,000	16,790,000
143	1IT935295	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	-34,237,000	-34,237,000
144	1IT783729	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20170201	-5,000,000	-5,000,000
145	1FR785789	0	EUR	FRANCE GOVERNMENT BOND OAT 3.750% 20170425	72,700,000	129,300,000
146	1US358989	0	USD	U.S. TREASURY BOND	-24,000,000	-24,000,000
147	1IT597897	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	68,400,000	68,400,000
148	1DE505814	0	EUR	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	68,700,000	68,700,000
149	912828DH0	0	USD	US TREAS INFLATION INDEX NOTE	41,150,000	41,150,000
150	001069541	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 5.278% 20240717 SERIES# 8MO	14,360,000	14,360,000
151	001072784	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 6.246% 20200416 SERIES# 8MO	13,850,000	13,850,000
152	1GR105762	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	3,149,000	3,149,000
153	1IT805993	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	60,820,000	60,820,000
154	1GR303458	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 4.500% 20370920 SERIES# 30YR	20,000,000	20,000,000
155	1JP197518	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 2 1.100% 20140610	660,000,000	660,000,000
156	9902309B1	0	EUR	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	59,950,000	59,950,000
157	1IT392729	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	72,500,000	72,500,000
158	1JP188269	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 13 1.300% 20170910	1,100,000,000	1,100,000,000

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8	Gross Long Inventory TD @MV	Long EPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
109	21,297,510	0	21,297,510	0	0	0	0
110	135,715,320	0	135,715,320	0	0	0	114,817,617
111	231,511,135	0	231,511,135	0	0	0	210,828,761
112	20,681,267	0	20,681,267	0	0	0	0
113	20,205,349	0	20,205,349	0	0	0	0
114	19,928,262	0	19,928,262	0	0	0	0
115	21,100,532	-1,288,948	19,811,584	0	0	0	0
116	17,922,737	0	17,922,737	0	0	0	0
117	17,467,139	0	17,467,139	0	0	0	0
118	28,948,928	-11,567,279	17,381,649	0	0	0	0
119	17,252,811	0	17,252,811	0	0	0	0
120	296,012,357	0	296,012,357	0	0	0	278,949,190
121	224,504,285	0	224,504,285	0	0	0	207,552,867
122	16,884,427	0	16,884,427	0	0	0	0
123	0	0	0	-16,122,901	137,118	-15,985,783	0
124	211,999,242	-23,675,199	188,324,043	0	0	0	173,623,952
125	216,977,606	-7,309,008	209,668,598	0	0	0	197,140,344
126	11,088,247	-12,274	11,075,973	0	0	0	0
127	10,623,489	0	10,623,489	0	0	0	0
128	10,569,703	0	10,569,703	0	0	0	0
129	10,513,969	0	10,513,969	0	0	0	0
130	10,440,593	0	10,440,593	0	0	0	0
131	10,299,635	0	10,299,635	0	0	0	0
132	10,297,211	0	10,297,211	0	0	0	0
133	10,148,939	0	10,148,939	0	0	0	0
134	9,834,134	-24,153	9,809,981	0	0	0	0
135	10,681,017	-1,137,598	9,543,419	0	0	0	0
136	41,551,210	0	41,551,210	0	0	0	32,321,322
137	72,311,547	-18,602,970	53,708,578	0	0	0	44,527,638
138	131,230,636	0	131,230,636	0	0	0	122,639,908
139	126,863,833	0	126,863,833	0	0	0	118,558,968
140	24,844,382	-16,578,286	8,266,096	0	0	0	0
141	131,122,511	0	131,122,511	0	0	0	123,292,341
142	92,919,828	0	92,919,828	0	0	0	85,174,862
143	0	0	0	-56,666,278	48,981,721	-7,684,557	0
144	0	0	0	-7,523,457	0	-7,523,457	0
145	114,919,820	-927,219	113,992,600	0	0	0	107,153,044
146	0	0	0	-23,784,519	16,997,544	-6,786,975	0
147	111,862,484	0	111,862,484	0	0	0	105,179,088
148	110,762,794	0	110,762,794	0	0	0	104,144,995
149	48,050,570	-41,544,932	6,505,637	0	0	0	0
150	73,362,976	0	73,362,976	0	0	0	67,135,223
151	79,669,772	0	79,669,772	0	0	0	73,654,227
152	5,839,359	0	5,839,359	0	0	0	0
153	99,643,441	-3,356,543	96,286,898	0	0	0	90,533,500
154	28,557,376	0	28,557,376	0	0	0	22,920,882
155	6,467,502	-979,152	5,488,350	0	0	0	0
156	104,498,075	-15,774,917	88,723,159	0	0	0	83,399,769
157	95,414,067	-9,612,072	85,801,995	0	0	0	80,653,875
158	10,743,664	-5,855,544	4,888,120	0	0	0	0

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
109	0	0	21,297,510	21,297,510	
110	0	0	20,897,703	20,897,703	
111	0	0	20,682,374	20,682,374	
112	0	0	20,681,267	20,681,267	
113	0	0	20,205,349	20,205,349	
114	0	0	19,928,262	19,928,262	
115	0	0	19,811,584	19,811,584	
116	0	0	17,922,737	17,922,737	
117	0	0	17,467,139	17,467,139	
118	0	0	17,381,649	17,381,649	
119	0	0	17,252,811	17,252,811	
120	0	0	17,063,167	17,063,167	
121	0	0	16,951,419	16,951,419	
122	0	0	16,884,427	16,884,427	
123	0	0	15,985,783	0	
124	0	0	14,700,091	14,700,091	
125	0	0	12,528,255	12,528,255	
126	0	0	11,075,973	11,075,973	
127	0	0	10,623,489	10,623,489	
128	0	0	10,569,703	10,569,703	
129	0	0	10,513,969	10,513,969	
130	0	0	10,440,593	10,440,593	
131	0	0	10,299,635	10,299,635	
132	0	0	10,297,211	10,297,211	
133	0	0	10,148,939	10,148,939	
134	0	0	9,809,981	9,809,981	
135	0	0	9,543,419	9,543,419	
136	0	0	9,229,888	9,229,888	
137	0	0	9,180,939	9,180,939	
138	0	0	8,590,727	8,590,727	
139	0	0	8,304,864	8,304,864	
140	0	0	8,266,096	8,266,096	
141	0	0	7,830,170	7,830,170	
142	0	0	7,744,966	7,744,966	
143	0	0	7,684,557	0	
144	0	0	7,523,457	0	
145	0	0	6,839,556	6,839,556	
146	0	0	6,786,975	0	
147	0	0	6,683,396	6,683,396	
148	0	0	6,617,799	6,617,799	
149	0	0	6,505,637	6,505,637	
150	0	0	6,227,753	6,227,753	
151	0	0	6,015,545	6,015,545	
152	0	0	5,839,359	5,839,359	
153	0	0	5,753,397	5,753,397	
154	0	0	5,636,494	5,636,494	
155	0	0	5,488,350	5,488,350	
156	0	0	5,323,390	5,323,390	
157	0	0	5,148,120	5,148,120	
158	0	0	4,888,120	4,888,120	

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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
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4	**Q1 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
159	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450NS3	GB0031790826	49,335
160	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	D20658UR5	DE0001135226	49,129
161	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BG3	GB0008983024	45,490
162	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010094375	40,749
163	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450ZK7	GB00B128DH60	46,713
164	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SWJ1	FR0000188328	41,024
165	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087YK4	CA135087YK42	51,836
166	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040S6V3	FR0010371401	50,703
167	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450YT9	GB00B0V3WQ75	43,061
168	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB0008932666	47,686
169	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T60259A56	IT0003190912	40,940
170	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SV37	FR0010135525	42,210
171	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0000188955	41,480
172	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0010094375	40,749
173	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&IPITS40399	072004M35		XS0349908839	40,252
174	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000188013	41,115
175	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		DE0001135275	50,044
176	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	D20658UK0	DE0001135218	41,278
177	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0163559841	40,616
178	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040S7Q3	FR0010415331	42,850
179	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B1VWPJ53	52,207
180	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0010447367	51,342
181	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB0009071563	39,953
182	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB0009071563	39,953
183	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010585901	45,132
184	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	T6031ZFM8	IT0004085210	42,993
185	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450G93	GB00B1L6W962	50,366
186	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T6031ZFM8	IT0004085210	42,993
187	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120011430	41,708
188	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450ZK7	GB00B128DH60	46,713
189	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B24FFM16	54,018
190	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB0008932666	47,686
191	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450G93	GB00B1L6W962	50,366
192	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B1Z5HQ14	44,887
193	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0108664055	40,384
194	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000235434	41,730
195	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB00B1Z5HQ14	44,887
196	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010447367	51,342
197	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0108664055	40,384
198	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0200284247	41,904
199	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SC38	FR0000189151	43,580
200	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		DE0001030518	41,379
201	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040SV37	FR0010135525	42,210
202	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0000188013	41,115
203	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0181945972	41,653
204	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0189294225	41,752
205	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160N49	JP1120071632	42,439
206	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BV0	GB0009075325	42,577
207	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	912828HR4	US912828HR40	43,146
208	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000187635	48,512

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	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
159	2GB000274	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.375% 20350126 SERIES# 8MO	20,490,000	20,490,000
160	1DE064119	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	36,498,000	36,498,000
161	001069541	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 5.278% 20240717 SERIES# 8MO	10,295,547	10,295,547
162	1FR201522	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	41,591,000	41,591,000
163	1GB539397	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271122 SERIES# 3MO	25,777,000	25,777,000
164	042512LL5	0	EUR	FRANCE GOVERNMENT BOND OAT 5.000% 20120425	-13,120,000	-13,120,000
165	1CA140089	0	CAD	***GOVERNMENT OF CANADA REAL RETURN BOND R/MD 2.00 12/01/2041	3,800,000	3,800,000
166	1FR677697	0	EUR	FRANCE GOVERNMENT BOND OAT 4.000% 20381025	20,100,000	20,100,000
167	1GB458689	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171122 SERIES# 3MO	17,690,000	17,690,000
168	0010716A2	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 6.295% 20300722 SERIES# 8MO	10,950,000	10,950,000
169	319091203	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	100,000,000	100,000,000
170	1FR160710	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	56,999,000	56,999,000
171	1FR063385	0	EUR	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	30,050,000	30,050,000
172	1FR201522	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	30,130,000	30,130,000
173	1AN374241	0	EUR	LEHMAN BROS TREASURY CO BV FRN 20100315 SERIES# 10012 EMTN	2,000,000	0
174	188013AB2	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	124,133,000	124,133,000
175	1DE288783	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	27,772,000	27,772,000
176	1DE060307	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	59,760,000	59,760,000
177	1NL067559	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20110314 EMTN	151,000	111,000
178	1FR785789	0	EUR	FRANCE GOVERNMENT BOND OAT 3.750% 20170425	30,200,000	-200,000
179	1GB914038	0	GBP	UNITED KINGDOM GILT 4.500% 20421207	-3,575,460	-3,575,460
180	1FR840683	0	EUR	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	30,410,000	30,410,000
181	001072495	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20090520 SERIES# 8MO	7,210,000	7,210,000
182	001072495	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20090520 SERIES# 8MO	6,866,797	6,866,797
183	1FR364486	0	EUR	FRANCE GOVERNMENT BOND OAT 2.100% 20230725 SERIES# OATi	-1,500,000	-1,500,000
184	1IT597897	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	23,850,000	23,850,000
185	1GB823312	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371122 SERIES# 3MO	10,420,000	10,420,000
186	1IT597897	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	22,856,000	22,856,000
187	1JP145988	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 1 1.200% 20140310	220,000,000	220,000,000
188	1GB539397	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271122 SERIES# 3MO	12,990,000	12,990,000
189	1GB250938	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 0.750% 20471122 SERIES# 3MO	10,302,000	10,302,000
190	0010716A2	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 6.295% 20300722 SERIES# 8MO	6,082,560	6,082,560
191	1GB823312	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371122 SERIES# 3MO	8,401,700	9,021,700
192	1GB951881	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221122 SERIES# 3MO	8,847,000	8,847,000
193	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	18,090,000	18,090,000
194	1SE088438	0	SEK	SWEDEN GOVERNMENT BOND 0.000% 20140401 SERIES# 3001	8,910,000	8,910,000
195	1GB951881	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221122 SERIES# 3MO	7,740,000	7,740,000
196	1FR840683	0	EUR	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	17,650,000	17,650,000
197	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	15,706,000	15,706,000
198	1NL228490	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140922 SERIES# CPI EMTN	263,000	65,000
199	1FR080132	0	EUR	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	14,500,000	14,500,000
200	1DE223301	0	EUR	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	8,620,000	8,620,000
201	1FR160710	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	22,380,000	22,380,000
202	188013AB2	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	51,230,000	51,230,000
203	1NL119996	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140114 SERIES# FOI EMTN	51,000	41,000
204	1NL150892	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140423 SERIES# CPI EMTN	235,000	45,000
205	1JP504556	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 7 0.800% 20160310	1,100,000,000	1,100,000,000
206	001072586	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 6.315% 20160726 SERIES# 8MO	1,670,842	1,670,842
207	1US357593	0	USD	U S TREASURY NOTE	0	-5,000,000
208	251032OT0	0	EUR	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	4,500,000	4,500,000

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	O	P	Q	R	S	T	U
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8	Gross Long Inventory TD @MV	Long EPM Costs Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Costs Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
159	62,797,352	0	62,797,352	0	0	0	57,947,937
160	59,529,406	-20,216,287	39,313,120	0	0	0	34,477,972
161	52,598,328	0	52,598,328	0	0	0	48,133,277
162	70,245,188	0	70,245,188	0	0	0	66,023,573
163	53,602,377	0	53,602,377	0	0	0	49,390,131
164	0	0	0	-21,962,294	17,864,246	-4,098,047	0
165	4,089,067	0	4,089,067	0	0	0	0
166	28,132,977	-7,237,529	20,895,448	0	0	0	17,323,582
167	35,216,021	0	35,216,021	0	0	0	31,659,396
168	54,686,096	0	54,686,096	0	0	0	51,313,735
169	159,998,618	-104,013,658	55,984,959	0	0	0	52,625,862
170	95,470,763	-40,789,068	54,681,695	0	0	0	51,414,187
171	54,224,157	0	54,224,157	0	0	0	50,965,631
172	50,888,113	0	50,888,113	0	0	0	47,829,825
173	3,035,700	0	3,035,700	0	0	0	0
174	235,844,592	-186,004,376	49,840,216	0	0	0	46,861,974
175	39,393,230	-709,226	38,684,005	0	0	0	35,786,286
176	95,973,891	-47,696,802	48,277,089	0	0	0	45,380,464
177	220,575	0	220,575	0	0	0	0
178	46,615,362	-376,111	46,239,251	-308,617	308,617	0	43,464,896
179	0	0	0	-7,357,941	4,610,745	-2,747,196	0
180	45,103,981	0	45,103,981	0	0	0	42,408,818
181	38,546,608	0	38,546,608	0	0	0	36,037,979
182	36,711,750	0	36,711,750	0	0	0	34,322,534
183	0	0	0	-2,330,420	0	-2,330,420	0
184	39,004,682	0	39,004,682	0	0	0	36,674,287
185	22,635,974	0	22,635,974	0	0	0	20,349,148
186	37,379,078	0	37,379,078	0	0	0	35,145,808
187	2,171,909	0	2,171,909	0	0	0	0
188	27,012,254	0	27,012,254	0	0	0	24,889,545
189	20,909,848	0	20,909,848	0	0	0	18,924,135
190	30,377,301	0	30,377,301	0	0	0	28,504,006
191	18,251,503	0	18,251,503	0	0	0	16,407,552
192	19,380,106	0	19,380,106	0	0	0	17,573,425
193	29,574,055	0	29,574,055	0	0	0	27,806,901
194	1,588,074	0	1,588,074	0	0	0	0
195	16,955,128	0	16,955,128	0	0	0	15,374,512
196	26,178,404	0	26,178,404	0	0	0	24,614,128
197	25,676,623	0	25,676,623	0	0	0	24,142,354
198	341,777	0	341,777	0	0	0	0
199	23,076,768	0	23,076,768	0	0	0	21,692,162
200	14,454,040	0	14,454,040	0	0	0	13,162,532
201	37,485,494	-16,015,357	21,470,137	0	0	0	20,187,188
202	97,333,654	-76,764,472	20,569,182	0	0	0	19,340,054
203	67,583	0	67,583	0	0	0	0
204	316,229	0	316,229	0	0	0	0
205	10,435,451	-9,589,610	845,841	0	0	0	0
206	9,246,833	0	9,246,833	0	0	0	8,476,099
207	962	-962	0	-4,975,567	4,264,792	-710,774	0
208	8,163,921	0	8,163,921	0	0	0	7,495,171

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	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
159	0	0	4,849,415	4,849,415	
160	0	0	4,835,148	4,835,148	
161	0	0	4,465,050	4,465,050	
162	0	0	4,221,615	4,221,615	
163	0	0	4,212,245	4,212,245	
164	0	0	4,098,047	0	
165	0	0	4,089,067	4,089,067	
166	0	0	3,571,866	3,571,866	
167	0	0	3,556,625	3,556,625	
168	0	0	3,372,361	3,372,361	
169	0	0	3,359,098	3,359,098	
170	0	0	3,267,507	3,267,507	
171	0	0	3,258,527	3,258,527	
172	0	0	3,058,288	3,058,288	
173	0	0	3,035,700	3,035,700	
174	0	0	2,978,242	2,978,242	
175	0	0	2,897,718	2,897,718	
176	0	0	2,896,625	2,896,625	
177	2,630,666	0	2,851,241	2,851,241	
178	0	0	2,774,355	2,774,355	
179	0	0	2,747,196	0	
180	0	0	2,695,163	2,695,163	
181	0	0	2,508,629	2,508,629	
182	0	0	2,389,216	2,389,216	
183	0	0	2,330,420	0	
184	0	0	2,330,395	2,330,395	
185	0	0	2,286,827	2,286,827	
186	0	0	2,233,270	2,233,270	
187	0	0	2,171,909	2,171,909	
188	0	0	2,122,709	2,122,709	
189	0	0	1,985,713	1,985,713	
190	0	0	1,873,296	1,873,296	
191	0	0	1,843,951	1,843,951	
192	0	0	1,806,681	1,806,681	
193	0	0	1,767,154	1,767,154	
194	0	0	1,588,074	1,588,074	
195	0	0	1,580,616	1,580,616	
196	0	0	1,564,276	1,564,276	
197	0	0	1,534,268	1,534,268	
198	1,095,560	0	1,437,337	1,437,337	
199	0	0	1,384,606	1,384,606	
200	0	0	1,291,508	1,291,508	
201	0	0	1,282,949	1,282,949	
202	0	0	1,229,128	1,229,128	
203	1,134,427	0	1,202,010	1,202,010	
204	826,542	0	1,142,772	1,142,772	
205	0	0	845,841	845,841	
206	0	0	770,733	770,733	
207	0	0	710,774	0	
208	0	0	668,749	668,749	

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
209	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450YT9	GB00B0V3WQ75	43,061
210	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0176153350	41,557
211	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB00B24FFM16	54,018
212	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0004019581	42,583
213	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0004243512	45,184
214	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450NS3	GB0031790826	49,335
215	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0185655445	41,697
216	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T602592L0	IT0003532915	39,706
217	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0195431613	41,834
218	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0211814123	42,782
219	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		DE0001135341	43,104
220	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450CV8	GB0002404191	47,094
221	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0208459023	42,734
222	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0244093927	40,969
223	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0220704109	42,899
224	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0178969209	41,604
225	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B058DQ55	43,897
226	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B0CNHZ09	56,940
227	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B1VWPC84	43,166
228	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435HJ1	GB0008931148	42,972
229	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92444AB7	GB00B0LNX641	40,609
230	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450B80	GB00B16NNR78	46,728
231	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450HN1	GB0030880693	45,723
232	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450SD1	GB00B00NY175	50,746
233	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FQ6	US912810FQ68	48,319
234	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828HN3	US912828HN36	43,115
235	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0000571424	40,019
236	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0010235176	42,941
237	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0003625909	41,897
238	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0003745541	49,567
239	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0004216351	41,167
240	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0004243512	45,184
241	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP11201016C2	42,714
242	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040S114	FR0000186413	47,324
243	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040SK21	FR0010050559	44,037
244	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040SYS9	FR0000188799	48,420
245	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BL2	GB0009063578	40,778
246	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120011430	41,708
247	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120021462	41,800
248	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120051592	42,257
249	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP11200615C2	42,348
250	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP11201016C2	42,714
251	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120111743	42,804
252	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120121767	42,896
253	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP11201317A8	42,988
254	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP11201417C2	43,079
255	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160119	JP11200916A8	42,623
256	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160N49	JP1120071632	42,439
257	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160V24	JP1120081664	42,531
258	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160WE7	JP11200314C2	41,983

	I	J	K	L	M	N
1						
2						
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
209	1GB458689	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171122 SERIES# 3MO	3,222,400	3,222,400
210	1NL096533	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20131010 SERIES# CPI	470,000	67,000
211	1GB250938	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 0.750% 20471122 SERIES# 3MO	3,200,000	3,200,000
212	1IT472828	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20160801	-440,000	-440,000
213	1IT935295	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	-2,471,000	-2,471,000
214	2GB000274	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.375% 20350126 SERIES# 8MO	1,922,520	1,922,520
215	1NL137428	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140227 SERIES# CPI EMTN	229,000	229,000
216	1IT098052	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	2,890,000	2,890,000
217	1LU208280	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140714 SERIES# CPI EMTN	183,000	49,000
218	1NL290748	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20170216 SERIES# CPI EMTN	75,000	75,000
219	1DE250254	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20180104 SERIES# 07	30,000,000	30,000,000
220	578321515	0	GBP	UNITED KINGDOM GILT 6.000% 20281207	252,000	252,000
221	1NL265914	0	EUR	LEHMAN BROS TREASURY CO BV FRN 20161230 SERIES# CPI EMTN	25,000	22,000
222	1NL461281	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20120301 SERIES# EMTN	19,000	19,000
223	1NL334165	0	EUR	LEHMAN BROS TREASURY CO BV FRN 20170613 SERIES# EMTN	20,000	20,000
224	1NL106043	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20131126 SERIES# CPi EMTN	9,000	9,000
225	1GB308488	0	GBP	UNITED KINGDOM GILT 4.750% 20200307	1,479,000	1,479,000
226	1GB384265	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20551122 SERIES# 3MO	-4,611,100	-4,611,100
227	1GB900730	0	GBP	UNITED KINGDOM GILT 5.000% 20180307	-74,050,000	-74,050,000
228	910768BZ2	0	GBP	UNITED KINGDOM GILT 8.750% 20170825	14,200,000	14,200,000
229	1GB400319	0	GBP	UNITED KINGDOM GILT 4.250% 20110307	-36,039,000	-36,039,000
230	1GB673907	0	GBP	UNITED KINGDOM GILT 4.250% 20271207	-53,737,000	-53,737,000
231	0725GILT0	0	GBP	UNITED KINGDOM GILT 5.000% 20250307	-49,106,000	-49,106,000
232	1GB161507	0	GBP	UNITED KINGDOM GILT 4.750% 20381207	7,812,000	7,812,000
233	912810FQ6	0	USD	UNITED STATES TREASURY BOND INFLATION INDEXED R/MD 3.375 04/15/2032	10,280,000	10,280,000
234	912828HN3	0	USD	US TREAS INFLATION INDEX NOTE	17,330,000	17,330,000
235	072509CB6	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20090725 SERIES# OATi	29,770,000	29,770,000
236	1FR379252	0	EUR	FRANCE GOVERNMENT BOND OAT 1.000% 20170725 SERIES# OATi	31,900,000	31,900,000
237	000362590	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	51,250,000	51,250,000
238	1IT150937	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20350915 SERIES# CPI	43,140,000	43,140,000
239	1IT858893	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	15,270,000	15,270,000
240	1IT935295	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	31,730,000	31,730,000
241	1JP763335	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 10 1.100% 20161210	2,200,000,000	2,200,000,000
242	072529CT5	0	EUR	FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATi	14,870,000	14,870,000
243	1FR133030	0	EUR	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	27,310,000	27,310,000
244	1FR054095	0	EUR	FRANCE GOVERNMENT BOND OAT 3.150% 20320725 SERIES# OATe	18,830,000	18,830,000
245	001072214	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20110823 SERIES# 8MO	10,100,000	10,100,000
246	1JP145988	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 1 1.200% 20140310	0	-220,000,000
247	1JP197518	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 2 1.100% 20140610	0	-660,000,000
248	1JP377128	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 5 0.800% 20150910	0	-1,100,000,000
249	1JP422643	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 6 0.800% 20151210	0	-1,100,000,000
250	1JP763335	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 10 1.100% 20161210	0	-2,200,000,000
251	1JP867276	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 11 1.200% 20170310	0	-1,100,000,000
252	1JP922295	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 12 1.200% 20170610	0	-2,200,000,000
253	1JP188269	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 13 1.300% 20170910	0	-1,100,000,000
254	1JP284878	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 14 1.200% 20171210	0	-1,100,000,000
255	1JP699331	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 9 1.100% 20160910	0	-1,100,000,000
256	1JP504556	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 7 0.800% 20160310	0	-1,100,000,000
257	1JP570623	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 8 1.000% 20160610	0	-2,200,000,000
258	1JP263476	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 3 0.500% 20141210	0	-1,100,000,000

	O	P	Q	R	S	T	U
1							
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7							
8	Gross Long Inventory - TD @MV	Long BPM Costs Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Costs Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
209	6,414,930	0	6,414,930	0	0	0	5,767,057
210	641,082	0	641,082	0	0	0	0
211	6,495,002	0	6,495,002	0	0	0	5,878,201
212	0	0	0	-653,843	86,835	-567,007	0
213	0	0	0	-4,089,797	3,535,176	-554,620	0
214	5,892,102	0	5,892,102	0	0	0	5,437,095
215	298,812	0	298,812	0	0	0	0
216	4,882,250	0	4,882,250	0	0	0	4,590,537
217	245,652	0	245,652	0	0	0	0
218	90,558	0	90,558	0	0	0	0
219	46,469,860	-45,406,572	1,063,288	0	0	0	999,491
220	606,080	0	606,080	0	0	0	569,976
221	30,406	0	30,406	0	0	0	0
222	27,348	0	27,348	0	0	0	0
223	24,319	0	24,319	0	0	0	0
224	12,324	0	12,324	0	0	0	0
225	3,011,064	-3,011,064	0	0	0	0	0
226	0	0	0	-11,567,279	11,567,279	0	0
227	0	0	0	-153,827,553	153,827,553	0	0
228	37,411,772	-37,411,772	0	0	0	0	0
229	0	0	0	-73,454,665	73,454,665	0	0
230	0	0	0	-104,204,162	104,204,162	0	0
231	0	0	0	-103,221,794	103,221,794	0	0
232	16,669,796	-16,669,796	0	0	0	0	0
233	16,404,916	-16,404,916	0	0	0	0	0
234	18,282,234	-18,282,234	0	0	0	0	0
235	54,891,210	-54,891,210	0	0	0	0	0
236	47,836,557	-47,836,557	0	0	0	0	0
237	89,748,568	-89,748,568	0	0	0	0	0
238	70,415,150	-70,415,150	0	0	0	0	0
239	24,574,046	-24,574,046	0	0	0	0	0
240	52,516,897	-52,516,897	0	0	0	0	0
241	21,105,267	-21,105,267	0	0	0	0	0
242	32,132,161	-32,132,161	0	0	0	0	0
243	48,622,524	-48,622,524	0	0	0	0	0
244	38,926,930	-38,926,930	0	0	0	0	0
245	58,440,163	-58,440,163	0	0	0	0	0
246	0	0	0	-2,158,169	2,158,169	0	0
247	0	0	0	-6,446,581	6,446,581	0	0
248	0	0	0	-10,449,569	10,449,569	0	0
249	0	0	0	-10,413,346	10,413,346	0	0
250	0	0	0	-20,587,766	20,587,766	0	0
251	0	0	0	-10,304,558	10,304,558	0	0
252	0	0	0	-20,912,607	20,912,607	0	0
253	0	0	0	-10,691,135	10,691,135	0	0
254	0	0	0	-10,450,442	10,450,442	0	0
255	0	0	0	-10,570,679	10,570,679	0	0
256	0	0	0	-10,135,307	10,135,307	0	0
257	0	0	0	-22,900,693	22,900,693	0	0
258	0	0	0	-10,399,881	10,399,881	0	0

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fall Mtg	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
209	0	0	647,873	647,873	
210	0	0	641,082	641,082	
211	0	0	616,801	616,801	
212	0	0	567,007	0	
213	0	0	554,620	0	
214	0	0	455,007	455,007	
215	0	0	298,812	298,812	
216	0	0	291,713	291,713	
217	0	0	245,652	245,652	
218	0	0	90,558	90,558	
219	0	0	63,797	63,797	
220	0	0	36,104	36,104	
221	0	0	30,406	30,406	
222	0	0	27,348	27,348	
223	0	0	24,319	24,319	
224	0	0	12,324	12,324	
225	0	0	0	0	
226	0	0	0	0	
227	0	0	0	0	
228	0	0	0	0	
229	0	0	0	0	
230	0	0	0	0	
231	0	0	0	0	
232	0	0	0	0	
233	0	0	0	0	
234	0	0	0	0	
235	0	0	0	0	
236	0	0	0	0	
237	0	0	0	0	
238	0	0	0	0	
239	0	0	0	0	
240	0	0	0	0	
241	0	0	0	0	
242	0	0	0	0	
243	0	0	0	0	
244	0	0	0	0	
245	0	0	0	0	
246	0	0	0	0	
247	0	0	0	0	
248	0	0	0	0	
249	0	0	0	0	
250	0	0	0	0	
251	0	0	0	0	
252	0	0	0	0	
253	0	0	0	0	
254	0	0	0	0	
255	0	0	0	0	
256	0	0	0	0	
257	0	0	0	0	
258	0	0	0	0	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
259	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160XW6	JP1120041569	42,165
260	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000188013	41,115
261	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010216481	42,302
262	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010288357	42,485
263	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912810EW4	US912810EW46	46,068
264	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828BR0	US912828BR04	41,593
265	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828EW6	US912828EW61	42,415
266	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828FX3	US912828FX36	40,132
267	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828FY1	US912828FY19	42,689
268	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828GS3	US912828GS32	42,870
269	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HH6	US912828HH67	43,054
270	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HQ6	US912828HQ66	41,305
271	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HR4	US912828HR40	43,146
272	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	D20658P26	DE0001135309	42,555
273	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SV37	FR0010135525	42,210
274	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810FQ6	US912810FQ68	48,319
275	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		DE0001135275	50,044
276	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000570731	40,658
277	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000571218	47,233
278	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010288357	42,485
279	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0106841887	40,006
280	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		GR0338002547	47,689
281	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0003805998	40,436
282	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0004009673	44,409
283	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	912828HQ6	US912828HQ66	41,305
284	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	912828HT0	US912828HT06	41,333
285	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	D20658P26	DE0001135309	42,555
286	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SWJ1	FR0000188328	41,024
287	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SX35	FR0010163543	42,119
288	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SYS9	FR0000188799	48,420
289	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T60259A56	IT0003190912	40,940
290	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0178969209	41,604
291	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0220704109	42,899
292	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0244093927	40,969
293	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0208459023	42,734
294	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0181945972	41,653
295	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0211814123	42,782
296	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0163559841	40,616
297	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0195431613	41,834
298	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0185655445	41,697
299	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0189294225	41,752
300	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0200284247	41,904
301	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0176153350	41,557
302	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	ADJ1	ADJ1	2,958,465
303	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PV4	US912810PV44	46,767
304	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BW9		41,654
305	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828EA4	US912828EA42	42,200
306	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GN4	US912828GN45	41,014
307	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128277J5	US9128277J52	40,923
308	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810FH6	US912810FH69	47,223

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
259	1JP339664	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 4 0.500% 20150610	0	-1,100,000,000
260	188013AB2	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	-138,304,148	-138,304,148
261	1FR352721	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20151025	132,000	132,000
262	1FR456522	0	EUR	FRANCE GOVERNMENT BOND OAT 3.250% 20160425	4,808,000	4,808,000
263	912810EW4	0	USD	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	-5,640,000	-5,640,000
264	1US115090	0	USD	U S TREASURY NOTE	-700,000	-700,000
265	1US463870	0	USD	U S TREASURY NOTE	20,825,000	20,825,000
266	1US727183	0	USD	UNITED STATES TREASURY NOTE R/MD 4.625 11/15/2009	31,858,000	31,858,000
267	1US727134	0	USD	UNITED STATES TREASURY NOTE/BOND 4.625% 20161115	-3,800,000	-3,800,000
268	1US895436	0	USD	U S TREASURY NOTE	-17,830,000	-17,830,000
269	1US245434	0	USD	U S TREASURY NOTE	55,000,000	55,000,000
270	1US349020	0	USD	U S TREASURY NOTE	80,000,000	80,000,000
271	1US357593	0	USD	U S TREASURY NOTE	1,400,000	1,400,000
272	1DE556478	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20160704 SERIES# 06	-12,906,000	-12,906,000
273	1FR160710	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	-33,914,000	-33,914,000
274	912810FQ6	0	USD	UNITED STATES TREASURY BOND INFLATION INDEXED R/MD 3.375 04/15/2032	-6,700,000	-6,700,000
275	1DE288783	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	-500,000	-500,000
276	9902309B1	0	EUR	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	-5,600,000	-5,600,000
277	042529PB7	0	EUR	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	-13,175,000	-13,175,000
278	1FR456522	0	EUR	FRANCE GOVERNMENT BOND OAT 3.250% 20160425	3,400,000	3,400,000
279	1FR199809	0	EUR	FRENCH TREASURY NOTE BTAN 3.500% 20090712	10,000	10,000
280	1GR871173	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.300% 20300725 SERIES# HICP	-10,790,000	-10,790,000
281	1IT805993	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	-6,510,000	-6,510,000
282	1IT454305	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20210801	15,000,000	15,000,000
283	1US349020	0	USD	U S TREASURY NOTE	0	15,000,000
284	1US383193	0	USD	UNITED STATES TREASURY NOTE/BOND 2.750% 20130228	9,900,000	0
285	1DE556478	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20160704 SERIES# 06	-3,830,000	-3,830,000
286	042512LL5	0	EUR	FRANCE GOVERNMENT BOND OAT 5.000% 20120425	10,550,000	10,550,000
287	1FR292265	0	EUR	FRANCE GOVERNMENT BOND OAT 3.500% 20150425	6,120,000	6,120,000
288	1FR054095	0	EUR	FRANCE GOVERNMENT BOND OAT 3.150% 20320725 SERIES# OATe	45,347,000	45,347,000
289	319091203	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	-59,374,000	-59,374,000
290	1NL106043	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20131126 SERIES# CPi EMTN	0	0
291	1NL334165	0	EUR	LEHMAN BROS TREASURY CO BV FRN 20170613 SERIES# EMTN	0	0
292	1NL461281	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20120301 SERIES# EMTN	0	0
293	1NL265914	0	EUR	LEHMAN BROS TREASURY CO BV FRN 20161230 SERIES# CPI EMTN	0	0
294	1NL119996	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140114 SERIES# FOI EMTN	0	0
295	1NL290748	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20170216 SERIES# CPI EMTN	0	0
296	1NL067559	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20110314 EMTN	0	0
297	1LU208280	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140714 SERIES# CPI EMTN	0	0
298	1NL137428	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140227 SERIES# CPI EMTN	0	0
299	1NL150892	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140423 SERIES# CPI EMTN	0	0
300	1NL228490	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140922 SERIES# CPI EMTN	0	0
301	1NL096533	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20131010 SERIES# CPI	0	0
302	ADJ1			ADJUSTMENT	0	0
303	912810PV4	0	USD	US TREAS INFLATION INDEX BOND	0	0
304	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	0	0
305	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	0	0
306	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	0	0
307	9128277J5	0	USD	US TREAS INFLATION INDEX NOTE	0	0
308	912810FH6	0	USD	US TREAS INFLATION INDEX	0	0

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7							
8	Gross Long Inventory TD @MV	Long BPM Costs Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Costs Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
259	0	0	0	-10,004,889	10,004,889	0	0
260	0	0	0	-262,768,848	262,768,848	0	0
261	192,399	-192,399	0	0	0	0	0
262	7,210,097	-7,210,097	0	0	0	0	0
263	0	0	0	-6,857,292	6,857,292	0	0
264	0	0	0	-765,074	765,074	0	0
265	22,575,172	-22,575,172	0	0	0	0	0
266	33,879,047	-33,879,047	0	0	0	0	0
267	0	0	0	-4,183,569	4,183,569	0	0
268	0	0	0	-19,383,604	19,383,604	0	0
269	58,647,669	-58,647,669	0	0	0	0	0
270	81,386,840	-81,386,840	0	0	0	0	0
271	1,393,488	-1,393,488	0	0	0	0	0
272	0	0	0	-20,394,668	20,394,668	0	0
273	0	0	0	-56,804,425	56,804,425	0	0
274	0	0	0	-10,691,920	10,691,920	0	0
275	0	0	0	-709,226	709,226	0	0
276	0	0	0	-9,761,288	9,761,288	0	0
277	0	0	0	-23,560,439	23,560,439	0	0
278	5,098,654	-5,098,654	0	0	0	0	0
279	15,536	-15,536	0	0	0	0	0
280	0	0	0	-16,578,286	16,578,286	0	0
281	0	0	0	-10,665,551	10,665,551	0	0
282	21,083,838	-21,083,838	0	0	0	0	0
283	0	0	0	0	0	0	0
284	9,988,559	-9,988,559	0	0	0	0	0
285	0	0	0	-6,052,346	6,052,346	0	0
286	17,660,229	-17,660,229	0	0	0	0	0
287	9,449,643	-9,449,643	0	0	0	0	0
288	93,745,061	-93,745,061	0	0	0	0	0
289	0	0	0	-94,997,579	94,997,579	0	0
290	-12,324	0	-12,324	0	0	0	0
291	-24,319	0	-24,319	0	0	0	0
292	-27,348	0	-27,348	0	0	0	0
293	-30,406	0	-30,406	0	0	0	0
294	-67,583	0	-67,583	0	0	0	0
295	-90,558	0	-90,558	0	0	0	0
296	-220,575	0	-220,575	0	0	0	0
297	-245,652	0	-245,652	0	0	0	0
298	-298,812	0	-298,812	0	0	0	0
299	-316,229	0	-316,229	0	0	0	0
300	-341,777	0	-341,777	0	0	0	0
301	-641,082	0	-641,082	0	0	0	0
302	-3,035,700	0	-3,035,700	0	0	0	0
303	0	0	0	0	0	0	8,063,304
304	0	0	0	0	0	0	9,221,382
305	0	0	0	0	0	0	9,427,549
306	0	0	0	0	0	0	14,537,819
307	0	0	0	0	0	0	16,217,642
308	0	0	0	0	0	0	21,516,434

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
259	0	0	0	0	
260	0	0	0	0	
261	0	0	0	0	
262	0	0	0	0	
263	0	0	0	0	
264	0	0	0	0	
265	0	0	0	0	
266	0	0	0	0	
267	0	0	0	0	
268	0	0	0	0	
269	0	0	0	0	
270	0	0	0	0	
271	0	0	0	0	
272	0	0	0	0	
273	0	0	0	0	
274	0	0	0	0	
275	0	0	0	0	
276	0	0	0	0	
277	0	0	0	0	
278	0	0	0	0	
279	0	0	0	0	
280	0	0	0	0	
281	0	0	0	0	
282	0	0	0	0	
283	0	0	0	0	
284	0	0	0	0	
285	0	0	0	0	
286	0	0	0	0	
287	0	0	0	0	
288	0	0	0	0	
289	0	0	0	0	
290	0	0	-12,324	-12,324	Adjustment for the extinguishment of Lehman Paper
291	0	0	-24,319	-24,319	Adjustment for the extinguishment of Lehman Paper
292	0	0	-27,348	-27,348	Adjustment for the extinguishment of Lehman Paper
293	0	0	-30,406	-30,406	Adjustment for the extinguishment of Lehman Paper
294	0	0	-67,583	-67,583	Adjustment for the extinguishment of Lehman Paper
295	0	0	-90,558	-90,558	Adjustment for the extinguishment of Lehman Paper
296	0	0	-220,575	-220,575	Adjustment for the extinguishment of Lehman Paper
297	0	0	-245,652	-245,652	Adjustment for the extinguishment of Lehman Paper
298	0	0	-298,812	-298,812	Adjustment for the extinguishment of Lehman Paper
299	0	0	-316,229	-316,229	Adjustment for the extinguishment of Lehman Paper
300	0	0	-341,777	-341,777	Adjustment for the extinguishment of Lehman Paper
301	0	0	-641,082	-641,082	Adjustment for the extinguishment of Lehman Paper
302	0	0	-3,035,700	-3,035,700	When Issued Adjustment
303	0	0	-8,063,304	-8,063,304	Repo 105 Adj
304	0	0	-9,221,382	-9,221,382	Repo 105 Adj
305	0	0	-9,427,549	-9,427,549	Repo 105 Adj
306	0	0	-14,537,819	-14,537,819	Repo 105 Adj
307	0	0	-16,217,642	-16,217,642	Repo 105 Adj
308	0	0	-21,516,434	-21,516,434	Repo 105 Adj

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
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4	**Q1 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
309	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BD1	US912828BD18	41,470
310	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GX2		42,931
311	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128275W8	US9128275W81	40,193
312	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FL9	US912828FL97	42,566
313	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128276R8	US9128276R87	40,558
314	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128277J5	US9128277J52	40,923
315	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PS1		46,402
316	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GX2		42,931
317	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GD6	US912828GD62	42,750
318	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828EA4	US912828EA42	42,200
319	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FS2		46,037
320	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128276R8	US9128276R87	40,558
321	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FL9	US912828FL97	42,566
322	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828ET3	US912828ET33	42,384
323	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FB1		40,648
324	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FH6	US912810FH69	47,223
325	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828AF7	US912828AF74	41,105
326	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810PS1		46,402
327	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CP3		41,835
328	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FD5	US912810FD55	46,858
329	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BW9		41,654
330	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BD1	US912828BD18	41,470
331	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828AF7	US912828AF74	41,105
332	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CZ1	US912828CZ11	40,283
333	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FR4	US912810FR42	45,672
334	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140MTS43843	6AWD	912828GN4	US912828GN45	41,014
335	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828ET3	US912828ET33	42,384
336	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FB1		40,648
337	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128274Y5	US9128274Y56	39,828
338	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828CZ1	US912828CZ11	40,283
339	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GD6	US912828GD62	42,750
340	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GN4	US912828GN45	41,014
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LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
309	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	0	0
310	912828GX2	0	USD	US TREAS INFLATION INDEX NOTE	0	0
311	9128275W8	0	USD	US TREAS INFLATION INDEX NOTE	0	0
312	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	0	0
313	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	0	0
314	9128277J5	0	USD	US TREAS INFLATION INDEX NOTE	0	0
315	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	0	0
316	912828GX2	0	USD	US TREAS INFLATION INDEX NOTE	0	0
317	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	0	0
318	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	0	0
319	912810FS2	0	USD	US TREAS INFLATION INDEX NOTE	0	0
320	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	0	0
321	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	0	0
322	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	0	0
323	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	0	0
324	912810FH6	0	USD	US TREAS INFLATION INDEX	0	0
325	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	0	0
326	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	0	0
327	912828CP3	0	USD	US TREAS INFLATION INDEX NOTE	0	0
328	912810FD5	0	USD	US TREAS INFLATION INDEX	0	0
329	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	0	0
330	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	0	0
331	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	0	0
332	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	0	0
333	912810FR4	0	USD	US TREAS INFLATION INDEX	0	0
334	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	0	0
335	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	0	0
336	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	0	0
337	9128274Y5	0	USD	US TREAS INFLATION INDEX NOTE	0	0
338	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	0	0
339	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	0	0
340	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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8	Gross Long Inventory TD @MV	Long EPM Outs Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPM Outs Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
309	0	0	0	0	0	0	22,130,806
310	0	0	0	0	0	0	26,385,249
311	0	0	0	0	0	0	28,062,294
312	0	0	0	0	0	0	28,594,257
313	0	0	0	0	0	0	28,714,720
314	0	0	0	0	0	0	31,675,082
315	0	0	0	0	0	0	32,105,367
316	0	0	0	0	0	0	33,046,979
317	0	0	0	0	0	0	35,632,847
318	0	0	0	0	0	0	36,092,627
319	0	0	0	0	0	0	36,234,550
320	0	0	0	0	0	0	36,448,043
321	0	0	0	0	0	0	38,278,735
322	0	0	0	0	0	0	39,285,180
323	0	0	0	0	0	0	39,619,418
324	0	0	0	0	0	0	42,282,226
325	0	0	0	0	0	0	42,431,122
326	0	0	0	0	0	0	46,394,428
327	0	0	0	0	0	0	46,846,623
328	0	0	0	0	0	0	50,034,447
329	0	0	0	0	0	0	51,082,979
330	0	0	0	0	0	0	52,359,134
331	0	0	0	0	0	0	55,555,521
332	0	0	0	0	0	0	56,023,919
333	0	0	0	0	0	0	61,786,540
334	0	0	0	0	0	0	71,945,658
335	0	0	0	0	0	0	90,594,891
336	0	0	0	0	0	0	117,398,702
337	0	0	0	0	0	0	135,451,936
338	0	0	0	0	0	0	154,788,929
339	0	0	0	0	0	0	205,089,026
340	0	0	0	0	0	0	618,440,085
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
309	0	0	-22,130,806	-22,130,806	Repo 105 Adj
310	0	0	-26,385,249	-26,385,249	Repo 105 Adj
311	0	0	-28,062,294	-28,062,294	Repo 105 Adj
312	0	0	-28,594,257	-28,594,257	Repo 105 Adj
313	0	0	-28,714,720	-28,714,720	Repo 105 Adj
314	0	0	-31,675,082	-31,675,082	Repo 105 Adj
315	0	0	-32,105,367	-32,105,367	Repo 105 Adj
316	0	0	-33,046,979	-33,046,979	Repo 105 Adj
317	0	0	-35,632,847	-35,632,847	Repo 105 Adj
318	0	0	-36,092,627	-36,092,627	Repo 105 Adj
319	0	0	-36,234,550	-36,234,550	Repo 105 Adj
320	0	0	-36,448,043	-36,448,043	Repo 105 Adj
321	0	0	-38,278,735	-38,278,735	Repo 105 Adj
322	0	0	-39,285,180	-39,285,180	Repo 105 Adj
323	0	0	-39,619,418	-39,619,418	Repo 105 Adj
324	0	0	-42,282,226	-42,282,226	Repo 105 Adj
325	0	0	-42,431,122	-42,431,122	Repo 105 Adj
326	0	0	-46,394,428	-46,394,428	Repo 105 Adj
327	0	0	-46,846,623	-46,846,623	Repo 105 Adj
328	0	0	-50,034,447	-50,034,447	Repo 105 Adj
329	0	0	-51,082,979	-51,082,979	Repo 105 Adj
330	0	0	-52,359,134	-52,359,134	Repo 105 Adj
331	0	0	-55,555,521	-55,555,521	Repo 105 Adj
332	0	0	-56,023,919	-56,023,919	Repo 105 Adj
333	0	0	-61,786,540	-61,786,540	Repo 105 Adj
334	0	0	-71,945,658	-71,945,658	Repo 105 Adj
335	0	0	-90,594,891	-90,594,891	Repo 105 Adj
336	0	0	-117,398,702	-117,398,702	Repo 105 Adj
337	0	0	-135,451,936	-135,451,936	Repo 105 Adj
338	0	0	-154,788,929	-154,788,929	Repo 105 Adj
339	0	0	-205,089,026	-205,089,026	Repo 105 Adj
340	0	0	-618,440,085	-618,440,085	Repo 105 Adj
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
359							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Outright Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Outright Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Ouch Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Ouch Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**Q1 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
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4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
1109					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fall Mtg	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
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4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
3								
4	**Q1 2008**							
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6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**Q1 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**17,868,651,483**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
1609					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**Q1 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**17,868,651,483**	
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4	**Net Balance Sheet**			**2,972,866,562**	
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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
1909								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
1909							
1910							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
1909					
1910					
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1912					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
1959								
1960								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
1959						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Outs: Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Outs: Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
1959							
1960							
1961							
1962							
1963							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
1959					
1960					
1961					
1962					
1963					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
2009								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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5						
6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
2009						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Outs Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Outs Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2009							
2010							
2011							
2012							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2009					
2010					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
2059								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
2059						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Ouch Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Ouch Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2059							
2060							
2061							
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2063							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2059					
2060					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
2109								
2110								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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5						
6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
2109						
2110						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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3							
4							
5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2109							
2110							
2111							
2112							
2113							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2109					
2110					
2111					
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2119					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
2159								
2160								
2161								
2162								
2163								
2164								
2165								
2166								
2167								
2168								
2169								
2170								
2171								
2172								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
1						
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4						
5						
6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
2159						
2160						
2161						
2162						
2163						
2164						
2165						
2166						
2167						
2168						
2169						
2170						
2171						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2159							
2160							
2161							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2159					
2160					
2161					
2162					
2163					
2164					
2165					
2166					
2167					
2168					
2169					
2170					
2171					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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2249								
2250								
2251								
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2255								
2256								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2209							
2210							
2211							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2209					
2210					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
2259								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2259							
2260							
2261							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2259					
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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2309							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
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4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2409							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2409					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2459							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2659					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
2709								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2709							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2709					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2759							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2759					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2809							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2809					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2859							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
2959							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
2959					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
3009								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quote Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quote Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
3009							
3010							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
3009					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
3059							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
3109							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
3159							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
3209							
3210							
3211							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
3209					
3210					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
3259							
3260							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
3259					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
3309							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
3309					
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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
3409							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
3509							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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2	**Inflation Europe**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
3709					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
3759							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
3759					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
3809							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
3959					
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4008					

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
4009								
4010								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
4009						
4010						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4009							
4010							
4011							
4012							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4009					
4010					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
4059								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
4059						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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4							
5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quick Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quick Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4059							
4060							
4061							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4059					
4060					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
4109								
4110								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
4109						
4110						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4109							
4110							
4111							
4112							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4109					
4110					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4159							
4160							
4161							
4162							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4159					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4209							
4210							
4211							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4209					
4210					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
4259								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
4259						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4259							
4260							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4259					
4260					
4261					
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4268					
4269					
4270					
4271					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
4309								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4309							
4310							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4309					
4310					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
4359								
4360								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
4359						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4359							
4360							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4359					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4409							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4409					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4459							
4460							
4461							
4462							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4459					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4509							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4509					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4559							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4609							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4709							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4759							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4759					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
4809						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4809							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
4809					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4859							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
4959							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5009							
5010							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5009					
5010					
5011					
5012					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
5059								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
5059						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5059							
5060							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5059					
5060					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
5109								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5109							
5110							
5111							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5159							
5160							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5159					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5209							
5210							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5209					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
5259								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5259							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5259					
5260					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
5309								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5309							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5309					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5359							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5359					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5409							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5409					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5459							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5559							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5609							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7							
8	Gross Long Inventory TD @MV	Long BPM Ouch Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Ouch Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Swap	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
5809						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5809							
5810							
5811							
5812							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5809					
5810					
5811					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
5859								
5860								
5861								
5862								
5863								
5864								
5865								
5866								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
5859						
5860						
5861						
5862						
5863						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5859							
5860							
5861							
5862							
5863							
5864							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5859					
5860					
5861					
5862					
5863					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
5909								
5910								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5909							
5910							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5909					
5910					
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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
5959								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
5959							
5960							
5961							
5962							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
5959					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
6009								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6009							
6010							
6011							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6009					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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5						
6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6059							
6060							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6059					
6060					
6061					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
6109								
6110								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
6109						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6109							
6110							
6111							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6109					
6110					
6111					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6159							
6160							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6159					
6160					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
6209								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
6209						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6209							
6210							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6209					
6210					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
6259								
6260								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
6259						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6259							
6260							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6259					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6309							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6309					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
6359								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6359							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6359					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
6409								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6409							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**Q1 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6559					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6609							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6609					
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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6659							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6709							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Swap	ISIN	Maturity Date
6859								
6860								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
6859						
6860						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6859							
6860							
6861							
6862							
6863							
6864							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6859					
6860					
6861					
6862					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
6909								
6910								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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4						
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
6909						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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4							
5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6909							
6910							
6911							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6909					
6910					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
6959								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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4						
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6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
6959						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
6959							
6960							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
6959					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
7009								
7010								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
7009						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7009							
7010							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
7009					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7059							
7060							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
7059					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7109							
7110							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
7109					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7159							
7160							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
7159					
7160					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7209							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
7209					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
7259								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7259							
7260							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
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6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7309							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
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8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quote Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quote Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7359							
7360							
7361							
7362							
7363							
7364							
7365							
7366							
7367							
7368							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
7359					
7360					
7361					
7362					
7363					
7364					
7365					
7366					
7367					
7368					
7369					
7370					
7371					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
7409								
7410								
7411								
7412								
7413								
7414								
7415								
7416								
7417								
7418								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
7409						
7410						
7411						
7412						
7413						
7414						
7415						
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7417						
7418						
7419						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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4							
5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7409							
7410							
7411							
7412							
7413							
7414							
7415							
7416							
7417							
7418							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
7409					
7410					
7411					
7412					
7413					
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7418					
7419					
7420					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
7459								
7460								
7461								
7462								
7463								
7464								
7465								
7466								
7467								
7468								
7469								
7470								
7471								
7472								
7473								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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4						
5						
6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
7459						
7460						
7461						
7462						
7463						
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7467						
7468						
7469						
7470						
7471						
7472						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7459							
7460							
7461							
7462							
7463							
7464							
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7467							
7468							
7469							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
7459					
7460					
7461					
7462					
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7468					
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7470					
7471					
7472					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
7509								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
7509						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Meltdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Meltdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7509							
7510							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
7509					
7510					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
7559								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M	N
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6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
7559						
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	O	P	Q	R	S	T	U
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4							
5							
6							
7							
8	Gross Long Inventory TD @MV	Long BPM Quals Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Quals Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7559							
7560							
7561							
7562							
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
7559					
7560					
7561					
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7568					
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7570					
7571					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q1 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
7609								

	I	J	K	L	M	N
1						
2						
3						
4						
5						
6						
7						
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position	SD Position
7609						

	O	P	Q	R	S	T	U
1							
2							
3							
4							
5							
6							
7							
8	Gross Long Inventory TD @MV	Long EPE Credit Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short EPE Credit Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
7609							

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**17,868,651,483**	
3					
4	**Net Balance Sheet**			**2,972,866,562**	
5					
6					
7					
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
7609					

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
9	Claire Ikeda-Thew	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&146ITS40382	072006QJ1		PL0000103529	42,606
10	Claire Ikeda-Thew	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&146ITS40382	072006QJ1		PL0000104659	41,024
11	Claire Ikeda-Thew	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&146ITS40382	072006QJ1	X6650PLR7	PL0000104543	43,033
12	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2			42,620
13	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB0008932666	47,686
14	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB0009071563	39,953
15	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B058DQ55	43,897
16	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B0CNHZ09	56,940
17	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B1VWPC84	43,166
18	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B1VWPJ53	52,207
19	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B1Z5HQ14	44,887
20	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B24FFM16	54,018
21	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	912828GQ7	US912828GQ75	41,029
22	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BG3	GB0008983024	45,490
23	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BL2	GB0009063578	40,778
24	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BP3	GB0009081828	43,937
25	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BV0	GB0009075325	42,577
26	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435CA5	GB0009036715	41,502
27	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435HJ1	GB0008931148	42,972
28	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435JR1	GB0008921883	41,544
29	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92444AB7	GB00B0LNX641	40,609
30	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450B80	GB00B16NNR78	46,728
31	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450CV8	GB0002404191	47,094
32	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450G93	GB00B1L6W962	50,366
33	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450GQ5	GB0004893086	48,372
34	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450HN1	GB0030880693	45,723
35	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450NS3	GB0031790826	49,335
36	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450P44	GB00B24FF097	47,824
37	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450PK8	GB0032452392	49,741
38	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450PQ5	GB0032785924	39,879
39	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450SD1	GB00B00NY175	50,746
40	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450VE5	GB00B06YGN05	56,955
41	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450WT1	GB00B128DP45	53,668
42	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450YT9	GB00B0V3WQ75	43,061
43	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450YY8	GB00B0V3WX43	42,620
44	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450ZK7	GB00B128DH60	46,713
45	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140MTS43843	6AWD	912828GN4	US912828GN45	41,014
46	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140MTS43843	6AWD	912828GN4	US912828GN45	41,014
47	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FD5	US912810FD55	46,858
48	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FD5	US912810FD55	46,858
49	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FH6	US912810FH69	47,223
50	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FH6	US912810FH69	47,223
51	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FQ6	US912810FQ68	15-Apr-32
52	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FR4	US912810FR42	45,672
53	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FR4	US912810FR42	45,672
54	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FS2		46,037
55	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FS2		46,037
56	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PS1		46,402
57	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PS1		46,402
58	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PV4	US912810PV44	46,767

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LBEX-DOCID 633334

	I	J	K	L	M
1					
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
9	1PL236423	0	PLN	POLAND GOVERNMENT BOND 3.000% 20160824 SERIES# CPI	259,553,000
10	1PL871906	0	PLN	POLAND GOVERNMENT BOND 4.750% 20120425 SERIES# 0412	-15,400,000
11	1PL790718	0	PLN	POLAND GOVERNMENT BOND 5.250% 20171025 SERIES# 1017	-5,400,000
12	4127225G1	0	GBP	LONG GILT FUTURE JUN08	-1,859
13	0010716A2	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 4.125% 20300722 SERIES# 8MO	10,547,560
14	001072495	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20090520 SERIES# 8MO	9,403,709
15	1GB308488	0	GBP	UNITED KINGDOM GILT 4.750% 20200307	29,579,000
16	1GB384265	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20551122 SERIES# 3MO	-14,406,100
17	1GB900730	0	GBP	UNITED KINGDOM GILT 5.000% 20180307	15,150,000
18	1GB914038	0	GBP	UNITED KINGDOM GILT 4.500% 20421207	-3,575,460
19	1GB951881	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221122 SERIES# 3MO	13,295,000
20	1GB250938	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 0.750% 20471122 SERIES# 3MO	229,000
21	1US887177	0	USD	UNITED STATES TREASURY NOTE/BOND 4.500% 20120430	-97,950,000
22	001069541	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20240717 SERIES# 8MO	-11,715,453
23	001072214	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20110823 SERIES# 8MO	90,989,521
24	001072784	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20200416 SERIES# 8MO	1,706,408
25	001072586	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20160726 SERIES# 8MO	14,772,842
26	001071661	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20130816 SERIES# 8MO	33,511
27	910768BZ2	0	GBP	UNITED KINGDOM GILT 8.750% 20170825	14,200,000
28	9107701B2	0	GBP	UNITED KINGDOM GILT 8.000% 20130927	34,823,000
29	1GB400319	0	GBP	UNITED KINGDOM GILT 4.250% 20110307	-119,539,000
30	1GB673907	0	GBP	UNITED KINGDOM GILT 4.250% 20271207	-537,000
31	578321515	0	GBP	UNITED KINGDOM GILT 6.000% 20281207	252,000
32	1GB823312	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371122 SERIES# 3MO	6,721,700
33	569815749	0	GBP	UNITED KINGDOM GILT 4.250% 20320607	-46,928,000
34	0725GILT0	0	GBP	UNITED KINGDOM GILT 5.000% 20250307	-29,506,000
35	2GB000274	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.000% 20350126 SERIES# 8MO	10,824,520
36	1GB142515	0	GBP	UNITED KINGDOM GILT 4.750% 20301207	20,000,000
37	1GB067399	0	GBP	UNITED KINGDOM GILT 4.250% 20360307	-7,258,000
38	1GB077521	0	GBP	UNITED KINGDOM GILT 4.000% 20090307	-300,000
39	1GB161507	0	GBP	UNITED KINGDOM GILT 4.750% 20381207	22,952,000
40	1GB332306	0	GBP	UNITED KINGDOM GILT 4.250% 20551207	2,300,700
41	1GB547457	0	GBP	UNITED KINGDOM GILT 4.250% 20461207	8,400,000
42	1GB458689	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171122 SERIES# 3MO	35,096,000
43	1GB472003	0	GBP	UNITED KINGDOM GILT 4.000% 20160907	813,000
44	1GB539397	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271122 SERIES# 3MO	-8,266,000
45	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	95,000,000
46	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	0
47	912810FD5	0	USD	US TREAS INFLATION INDEX	35,550,000
48	912810FD5	0	USD	US TREAS INFLATION INDEX	0
49	912810FH6	0	USD	US TREAS INFLATION INDEX	41,530,000
50	912810FH6	0	USD	US TREAS INFLATION INDEX	0
51	912810FQ6	3.3750%	USD	UNITED STATES TREASURY BOND INFLATION INDEXED R/MD 3.375 04/15/2032	11,810,000
52	912810FR4	0	USD	US TREAS INFLATION INDEX	61,960,000
53	912810FR4	0	USD	US TREAS INFLATION INDEX	0
54	912810FS2	0	USD	US TREAS INFLATION INDEX NOTE	42,430,000
55	912810FS2	0	USD	US TREAS INFLATION INDEX NOTE	0
56	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	34,920,000
57	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	0
58	912810PV4	0	USD	US TREAS INFLATION INDEX BOND	19,950,000

	N	O	P	Q	R	S	T	U
1								
2								
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4								
5								
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
9	274,553,000	135,735,110	0	135,735,110	0	0	0	0
10	-15,400,000	0	0	0	-6,725,660	0	-6,725,660	0
11	-5,400,000	0	0	0	-2,477,068	0	-2,477,068	0
12	0	0	0	0	0	0	0	
13	11,547,560	52,742,301	0	52,742,301	0	0	0	49,577,763
14	8,003,709	50,379,578	0	50,379,578	0	0	0	42,182,161
15	37,379,000	57,444,149	0	57,444,149	0	0	0	53,994,859
16	-13,246,100	0	0	0	-35,492,147	35,492,147	0	0
17	15,150,000	30,353,137	-30,353,137	0	0	0	0	0
18	-3,575,460	0	0	0	-7,028,126	7,028,126	0	0
19	8,295,000	28,397,817	0	28,397,817	0	0	0	20,427,147
20	969,000	493,523	0	493,523	0	0	0	370,029
21	-97,950,000	0	0	0	-103,112,171	346,308	-102,765,863	0
22	-10,265,453	0	0	0	-51,953,887	51,953,887	0	0
23	91,999,521	524,112,016	0	524,112,016	0	0	0	492,665,295
24	-1,893,592	9,520,412	0	9,520,412	-10,564,633	10,564,633	0	6,900,678
25	16,452,842	80,564,199	0	80,564,199	0	0	0	75,730,347
26	1,643,511	162,672	0	162,672	0	0	0	152,911
27	14,200,000	36,181,546	-36,181,546	0	0	0	0	0
28	34,823,000	79,354,985	-79,354,985	0	0	0	0	0
29	-119,539,000	0	0	0	-233,955,143	215,079,700	-18,875,443	0
30	-537,000	0	0	0	-971,756	971,756	0	0
31	252,000	566,407	-566,407	0	0	0	0	0
32	7,521,700	14,721,636	0	14,721,636	0	0	0	13,829,670
33	-46,928,000	0	0	0	-85,746,653	60,596,464	-25,150,189	0
34	-23,306,000	0	0	0	-46,721,387	46,721,387	0	0
35	12,884,520	33,660,764	0	33,660,764	0	0	0	31,641,118
36	20,000,000	38,931,241	0	38,931,241	0	0	0	36,619,041
37	-7,258,000	0	0	0	-13,651,126	0	-13,651,126	0
38	-300,000	0	0	0	-594,269	9,304	-584,966	0
39	22,952,000	46,637,591	-28,744,886	17,892,705	0	0	0	7,233,194
40	2,300,700	4,479,902	-3,686,324	793,577	0	0	0	0
41	8,400,000	15,992,741	-15,992,741	0	0	0	0	0
42	36,696,000	68,538,992	-15,039,926	53,499,066	0	0	0	40,239,055
43	813,000	1,524,968	-1,524,968	0	0	0	0	0
44	-4,536,000	0	0	0	-9,194,831	9,194,831	0	0
45	95,000,000	104,682,590	-712,279	103,970,312	0	0	0	0
46	0	0	0	0	0	0	0	97,841,425
47	35,550,000	58,320,106	-25,797,009	32,523,097	0	0	0	0
48	0	0	0	0	0	0	0	47,873,835
49	41,530,000	69,819,615	-5,421,514	64,398,100	0	0	0	0
50	0	0	0	0	0	0	0	64,747,122
51	11,810,000	17,784,954	-17,784,954	0	0	0	0	0
52	61,960,000	73,714,170	-13,661,752	60,052,418	0	0	0	0
53	0	0	0	0	0	0	0	68,037,502
54	42,430,000	45,256,092	0	45,256,092	0	0	0	0
55	0	0	0	0	0	0	0	42,078,319
56	34,920,000	38,813,104	-2,597,346	36,215,758	0	0	0	0
57	0	0	0	0	0	0	0	35,543,793
58	19,950,000	19,318,536	0	19,318,536	0	0	0	0

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
9	0	0	135,735,110	135,735,110	
10	0	0	6,725,660	0	
11	0	0	2,477,068	0	
12	0	0	0	0	
13	0	0	3,164,538	3,164,538	
14	0	0	8,197,417	8,197,417	
15	0	0	3,449,289	3,449,289	
16	0	0	0	0	
17	0	0	0	0	
18	0	0	0	0	
19	0	0	7,970,671	7,970,671	
20	0	0	123,494	123,494	
21	0	0	102,765,863	0	
22	0	0	0	0	
23	0	0	31,446,721	31,446,721	
24	0	0	2,619,734	2,619,734	
25	0	0	4,833,852	4,833,852	
26	0	0	9,760	9,760	
27	0	0	0	0	
28	0	0	0	0	
29	0	0	18,875,443	0	
30	0	0	0	0	
31	0	0	0	0	
32	0	0	891,966	891,966	
33	0	0	25,150,189	0	
34	0	0	0	0	
35	0	0	2,019,646	2,019,646	
36	0	0	2,312,201	2,312,201	
37	0	0	13,651,126	0	
38	0	0	584,966	0	
39	0	0	10,659,511	10,659,511	
40	0	0	793,577	793,577	
41	0	0	0	0	
42	0	0	13,260,011	13,260,011	
43	0	0	0	0	
44	0	0	0	0	
45	0	0	103,970,312	103,970,312	
46	0	0	-97,841,425	-97,841,425	Repo 105 Adj
47	0	0	32,523,097	32,523,097	
48	0	0	-47,873,835	-47,873,835	Repo 105 Adj
49	0	0	64,398,100	64,398,100	
50	0	0	-64,747,122	-64,747,122	Repo 105 Adj
51	0	0	0	0	
52	0	0	60,052,418	60,052,418	
53	0	0	-68,037,502	-68,037,502	Repo 105 Adj
54	0	0	45,256,092	45,256,092	
55	0	0	-42,078,319	-42,078,319	Repo 105 Adj
56	0	0	36,215,758	36,215,758	
57	0	0	-35,543,793	-35,543,793	Repo 105 Adj
58	0	0	19,318,536	19,318,536	

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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
59	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PV4	US912810PV44	46,767
60	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128275W8	US9128275W81	40,193
61	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128275W8	US9128275W81	40,193
62	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128276R8	US9128276R87	40,558
63	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128276R8	US9128276R87	40,558
64	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128277J5	US9128277J52	40,923
65	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828AF7	US912828AF74	41,105
66	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828AF7	US912828AF74	41,105
67	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BD1	US912828BD18	41,470
68	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BD1	US912828BD18	41,470
69	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BW9		41,654
70	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BW9		41,654
71	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CP3		41,835
72	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CP3		41,835
73	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CZ1	US912828CZ11	40,283
74	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CZ1	US912828CZ11	40,283
75	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828DH0	US912828DH04	42,019
76	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828DH0	US912828DH04	42,019
77	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828EA4	US912828EA42	42,200
78	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828EA4	US912828EA42	42,200
79	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828ET3	US912828ET33	42,384
80	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828ET3	US912828ET33	42,384
81	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FB1		40,648
82	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FB1		40,648
83	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FL9	US912828FL97	42,566
84	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FL9	US912828FL97	42,566
85	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GD6	US912828GD62	42,750
86	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GD6	US912828GD62	42,750
87	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GN4	US912828GN45	41,014
88	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GN4	US912828GN45	41,014
89	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GX2		42,931
90	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GX2		42,931
91	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828HN3	US912828HN36	43,115
92	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828HW3	US912828HW35	41,379
93	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828HW3	US912828HW35	41,379
94	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		DE0001030500	42,475
95	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		DE0001030518	41,379
96	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0000188013	41,115
97	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0000188955	41,480
98	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0000571424	40,019
99	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0010094375	40,749
100	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0010235176	42,941
101	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0010447367	51,342
102	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0010585901	45,132
103	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0108664055	40,384
104	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB0008932666	47,686
105	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB0009071563	39,953
106	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB00B0CNHZ09	56,940
107	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB00B1Z5HQ14	44,887
108	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB00B24FFM16	54,018

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	I	J	K	L	M
1					
2					
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5					
6					
7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
59	912810PV4	0	USD	US TREAS INFLATION INDEX BOND	0
60	9128275W8	0	USD	US TREAS INFLATION INDEX NOTE	25,080,000
61	9128275W8	0	USD	US TREAS INFLATION INDEX NOTE	0
62	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	26,070,000
63	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	0
64	9128277J5	0	USD	US TREAS INFLATION INDEX NOTE	14,760,000
65	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	51,520,000
66	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	0
67	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	49,190,000
68	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	0
69	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	50,770,000
70	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	0
71	912828CP3	0	USD	US TREAS INFLATION INDEX NOTE	47,390,000
72	912828CP3	0	USD	US TREAS INFLATION INDEX NOTE	0
73	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	66,780,000
74	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	0
75	912828DH0	0	USD	US TREAS INFLATION INDEX NOTE	47,390,000
76	912828DH0	0	USD	US TREAS INFLATION INDEX NOTE	0
77	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	41,900,000
78	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	0
79	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	41,860,000
80	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	0
81	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	43,180,000
82	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	0
83	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	42,270,000
84	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	0
85	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	37,470,000
86	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	0
87	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	34,920,000
88	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	0
89	912828GX2	0	USD	US TREAS INFLATION INDEX NOTE	34,920,000
90	912828GX2	0	USD	US TREAS INFLATION INDEX NOTE	0
91	912828HN3	0	USD	US TREAS INFLATION INDEX NOTE	34,940,000
92	912828HW3	0	USD	US TREAS INFLATION INDEX NOTE	19,920,000
93	912828HW3	0	USD	US TREAS INFLATION INDEX NOTE	0
94	1DE505814	0	EUR	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	72,510,000
95	1DE223301	0	EUR	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	17,570,000
96	188013AB2	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	56,310,000
97	1FR063385	0	EUR	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	37,970,000
98	072509CB6	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20090725 SERIES# OATi	34,600,000
99	1FR201522	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	35,030,000
100	1FR379252	0	EUR	FRANCE GOVERNMENT BOND OAT 1.000% 20170725 SERIES# OATi	36,640,000
101	1FR840683	0	EUR	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	63,070,000
102	1FR364486	0	EUR	FRANCE GOVERNMENT BOND OAT 2.100% 20230725 SERIES# OATi	26,690,000
103	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	23,390,000
104	0010716A2	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 4.125% 20300722 SERIES# 8MO	13,050,000
105	001072495	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20090520 SERIES# 8MO	8,560,000
106	1GB384265	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20551122 SERIES# 3MO	13,740,000
107	1GB951881	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221122 SERIES# 3MO	11,520,000
108	1GB250938	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 0.750% 20471122 SERIES# 3MO	5,500,000

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	N	O	P	Q	R	S	T	U
1								
2								
3								
4								
5								
6								
7								
8	SD Position	Gross Long Inventory, SD @MV	Long BPM Cusip Netdown, SD@MV	Long Inventory, SD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
59	0	0	0	0	0	0	0	11,624,070
60	25,080,000	34,566,002	-34,566,002	0	0	0	0	0
61	0	0	0	0	0	0	0	25,526,264
62	26,070,000	35,073,663	-35,073,663	0	0	0	0	0
63	0	0	0	0	0	0	0	32,318,946
64	14,760,000	19,664,693	-19,664,693	0	0	0	0	0
65	51,520,000	67,235,658	-32,704,202	34,531,457	0	0	0	0
66	0	0	0	0	0	0	0	62,536,023
67	49,190,000	60,096,687	-16,554,038	43,542,649	0	0	0	0
68	0	0	0	0	0	0	0	45,577,376
69	50,770,000	61,965,019	-24,870,128	37,094,891	0	0	0	0
70	0	0	0	0	0	0	0	43,840,693
71	47,390,000	56,719,932	0	56,719,932	0	0	0	0
72	0	0	0	0	0	0	0	52,498,475
73	66,780,000	76,225,084	-8,278,277	67,946,807	0	0	0	0
74	0	0	0	0	0	0	0	66,591,869
75	47,390,000	54,574,609	0	54,574,609	0	0	0	0
76	0	0	0	0	0	0	0	43,041,359
77	41,900,000	48,057,114	-8,582,302	39,474,812	0	0	0	0
78	0	0	0	0	0	0	0	24,650,278
79	41,860,000	47,434,163	0	47,434,163	0	0	0	0
80	0	0	0	0	0	0	0	44,130,062
81	43,180,000	49,013,945	-4,611,244	44,402,701	0	0	0	0
82	0	0	0	0	0	0	0	45,675,515
83	42,270,000	48,896,810	0	48,896,810	0	0	0	0
84	0	0	0	0	0	0	0	45,411,266
85	37,470,000	43,002,447	-3,949,196	39,053,251	0	0	0	0
86	0	0	0	0	0	0	0	34,516,355
87	34,920,000	38,479,116	-261,819	38,217,298	0	0	0	0
88	0	0	0	0	0	0	0	35,964,448
89	34,920,000	39,821,131	-782,417	39,038,715	0	0	0	0
90	0	0	0	0	0	0	0	35,841,931
91	34,940,000	36,133,658	-36,133,658	0	0	0	0	0
92	19,920,000	19,807,238	0	19,807,238	0	0	0	0
93	0	0	0	0	0	0	0	17,744,410
94	72,510,000	116,314,592	0	116,314,592	0	0	0	109,195,014
95	17,570,000	29,032,770	0	29,032,770	0	0	0	27,255,699
96	56,310,000	108,031,628	0	108,031,628	0	0	0	101,421,903
97	37,970,000	69,065,473	0	69,065,473	0	0	0	64,853,236
98	34,600,000	65,576,017	-65,576,017	0	0	0	0	0
99	35,030,000	60,110,404	0	60,110,404	0	0	0	56,443,719
100	36,640,000	55,701,501	-55,701,501	0	0	0	0	0
101	63,070,000	93,118,586	0	93,118,586	0	0	0	87,420,032
102	26,690,000	42,157,589	-1,619,894	40,537,695	0	0	0	38,065,252
103	23,390,000	39,052,099	-253,331	38,798,769	0	0	0	36,424,145
104	13,050,000	65,256,861	0	65,256,861	0	0	0	61,341,449
105	8,560,000	45,858,098	0	45,858,098	0	0	0	38,396,385
106	13,740,000	36,815,523	-36,815,523	0	0	0	0	0
107	11,520,000	24,606,458	0	24,606,458	0	0	0	17,699,617
108	5,500,000	11,853,178	0	11,853,178	0	0	0	8,887,713

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	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
59	0	0	-11,624,070	-11,624,070	Repo 105 Adj
60	0	0	0	0	
61	0	0	-25,526,264	-25,526,264	Repo 105 Adj
62	0	0	0	0	
63	0	0	-32,318,946	-32,318,946	Repo 105 Adj
64	0	0	0	0	
65	0	0	34,531,457	34,531,457	
66	0	0	-62,536,023	-62,536,023	Repo 105 Adj
67	0	0	43,542,649	43,542,649	
68	0	0	-45,577,376	-45,577,376	Repo 105 Adj
69	0	0	37,094,891	37,094,891	
70	0	0	-43,840,693	-43,840,693	Repo 105 Adj
71	0	0	56,719,932	56,719,932	
72	0	0	-52,498,475	-52,498,475	Repo 105 Adj
73	0	0	67,946,807	67,946,807	
74	0	0	-66,591,869	-66,591,869	Repo 105 Adj
75	0	0	54,574,609	54,574,609	
76	0	0	-43,041,359	-43,041,359	Repo 105 Adj
77	0	0	39,474,812	39,474,812	
78	0	0	-24,650,278	-24,650,278	Repo 105 Adj
79	0	0	47,434,163	47,434,163	
80	0	0	-44,130,062	-44,130,062	Repo 105 Adj
81	0	0	44,402,701	44,402,701	
82	0	0	-45,675,515	-45,675,515	Repo 105 Adj
83	0	0	48,896,810	48,896,810	
84	0	0	-45,411,266	-45,411,266	Repo 105 Adj
85	0	0	39,053,251	39,053,251	
86	0	0	-34,516,355	-34,516,355	Repo 105 Adj
87	0	0	38,217,298	38,217,298	
88	0	0	-35,964,448	-35,964,448	Repo 105 Adj
89	0	0	39,038,715	39,038,715	
90	0	0	-35,841,931	-35,841,931	Repo 105 Adj
91	0	0	0	0	
92	0	0	19,807,238	19,807,238	
93	0	0	-17,744,410	-17,744,410	Repo 105 Adj
94	0	0	7,119,578	7,119,578	
95	0	0	1,777,070	1,777,070	
96	0	0	6,609,725	6,609,725	
97	0	0	4,212,237	4,212,237	
98	0	0	0	0	
99	0	0	3,666,684	3,666,684	
100	0	0	0	0	
101	0	0	5,698,555	5,698,555	
102	0	0	2,472,443	2,472,443	
103	0	0	2,374,623	2,374,623	
104	0	0	3,915,412	3,915,412	
105	0	0	7,461,713	7,461,713	
106	0	0	0	0	
107	0	0	6,906,841	6,906,841	
108	0	0	2,965,465	2,965,465	

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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
109	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GR0338001531	45,863
110	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GR0338002547	47,689
111	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0003625909	41,897
112	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0003745541	49,567
113	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0003805998	40,436
114	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0004216351	41,167
115	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0004243512	45,184
116	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120011430	41,708
117	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120021462	41,800
118	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120051592	42,257
119	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP11200615C2	42,348
120	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120121767	42,896
121	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP11201317A8	42,988
122	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP11201417C2	43,079
123	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120151848	43,169
124	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000235434	41,730
125	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000317943	44,166
126	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000555955	42,339
127	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000556599	47,088
128	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0001517707	41,000
129	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087UL6	CA135087UL60	44,531
130	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087VS0	CA135087VS05	46,357
131	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087WV2	CA135087WV25	48,183
132	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087XQ2	CA135087XQ21	50,010
133	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087YK4	CA135087YK42	51,836
134	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040S114	FR0000186413	47,324
135	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040SK21	FR0010050559	44,037
136	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040SV37	FR0010135525	42,210
137	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040SYS9	FR0000188799	48,420
138	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BG3	GB0008983024	45,490
139	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BL2	GB0009063578	40,778
140	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BP3	GB0009081828	43,937
141	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BV0	GB0009075325	42,577
142	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435CA5	GB0009036715	41,502
143	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450G93	GB00B1L6W962	50,366
144	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450NS3	GB0031790826	49,335
145	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450YT9	GB00B0V3WQ75	43,061
146	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450ZK7	GB00B128DH60	46,713
147	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160119	JP11200916A8	42,623
148	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160135	JP11201016C2	42,714
149	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160176	JP1120111743	42,804
150	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160N49	JP1120071632	42,439
151	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160V24	JP1120081664	42,531
152	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160WE7	JP11200314C2	41,983
153	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160XW6	JP1120041569	42,165
154	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	T6031ZFM8	IT0004085210	42,993
155	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120011430	41,708
156	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120021462	41,800
157	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120051592	42,257
158	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP11200615C2	42,348

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LBEX-DOCID 633334

	I	J	K	L	M
1					
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
109	1GR105762	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	64,240,000
110	1GR871173	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.300% 20300725 SERIES# HICP	66,900,000
111	000362590	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	56,340,000
112	1IT150937	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20350915 SERIES# CPI	124,620,000
113	1IT805993	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	65,830,000
114	1IT858893	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	24,300,000
115	1IT935295	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	75,410,000
116	1JP145988	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 1 1.200% 20140310	249,000,000
117	1JP197518	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 2 1.100% 20140610	730,000,000
118	1JP377128	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 5 0.800% 20150910	1,274,000,000
119	1JP422643	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 6 0.800% 20151210	1,159,000,000
120	1JP922295	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 12 1.200% 20170610	2,558,000,000
121	1JP188269	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 13 1.300% 20170910	1,176,000,000
122	1JP284878	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 14 1.200% 20171210	2,528,000,000
123	1JP419953	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 15 1.400% 20180310	1,346,000,000
124	1SE088438	0	SEK	SWEDEN GOVERNMENT BOND 0.000% 20140401 SERIES# 3001	10,210,000
125	1SE102437	0	SEK	SWEDEN GOVERNMENT BOND 4.000% 20201201 SERIES# 3102	97,020,000
126	120115A00	0	SEK	SWEDEN GOVERNMENT BOND 3.500% 20151201 SERIES# 3105	150,330,000
127	1SE065139	0	SEK	SWEDEN GOVERNMENT BOND 3.500% 20281201 SERIES# 3104	103,140,000
128	1SE502826	0	SEK	SWEDEN GOVERNMENT BOND 1.000% 20120401 SERIES# 3106	67,960,000
129	135087UL6	0	CAD	CANADA GOVERNMENT BOND REAL RETURN BOND	12,910,000
130	006576904	0	CAD	CANADA GOVERNMENT BOND REAL RETURN BOND	13,100,000
131	135087WV2	0	CAD	CANADA GOVERNMENT BOND	14,500,000
132	1CA546822	0	CAD	CANADA GOVERNMENT BOND	14,620,000
133	1CA140089	0	CAD	***GOVERNMENT OF CANADA REAL RETURN BOND R/MD 2.00 12/01/2041	5,620,000
134	072529CT5	0	EUR	FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATi	61,590,000
135	1FR133030	0	EUR	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	116,790,000
136	1FR160710	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	25,970,000
137	1FR054095	0	EUR	FRANCE GOVERNMENT BOND OAT 3.150% 20320725 SERIES# OATe	77,920,000
138	001069541	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20240717 SERIES# 8MO	17,050,000
139	001072214	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20110823 SERIES# 8MO	11,950,000
140	001072784	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20200416 SERIES# 8MO	16,450,000
141	001072586	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20160726 SERIES# 8MO	19,900,000
142	001071661	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20130816 SERIES# 8MO	19,010,000
143	1GB823312	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371122 SERIES# 3MO	14,660,000
144	2GB000274	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.000% 20350126 SERIES# 8MO	24,340,000
145	1GB458689	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171122 SERIES# 3MO	24,110,000
146	1GB539397	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271122 SERIES# 3MO	17,910,000
147	1JP699331	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 9 1.100% 20160910	1,209,000,000
148	1JP763335	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 10 1.100% 20161210	2,556,000,000
149	1JP867276	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 11 1.200% 20170310	1,219,000,000
150	1JP504556	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 7 0.800% 20160310	1,241,000,000
151	1JP570623	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 8 1.000% 20160610	2,489,000,000
152	1JP263476	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 3 0.500% 20141210	1,199,000,000
153	1JP339664	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 4 0.500% 20150610	1,272,000,000
154	1IT597897	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	31,430,000
155	1JP145988	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 1 1.200% 20140310	0
156	1JP197518	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 2 1.100% 20140610	0
157	1JP377128	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 5 0.800% 20150910	0
158	1JP422643	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 6 0.800% 20151210	0

	N	O	P	Q	R	S	T	U
1								
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7								
8	SD Position	Gross Long Inventory, SD @MV	Long BPM Cusip Netdown, SD@MV	Long Inventory, SD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
109	64,240,000	119,584,733	-24,093,583	95,491,150	0	0	0	89,648,109
110	66,900,000	103,521,309	-483,744	103,037,565	0	0	0	96,732,520
111	56,340,000	98,681,236	-98,681,236	0	0	0	0	0
112	124,620,000	202,890,535	-202,890,535	0	0	0	0	0
113	65,830,000	109,777,138	-71,125,847	38,651,291	0	0	0	36,284,904
114	24,300,000	39,312,630	-39,312,630	0	0	0	0	0
115	75,410,000	123,536,900	0	123,536,900	0	0	0	115,975,119
116	249,000,000	2,404,251	0	2,404,251	0	0	0	0
117	730,000,000	7,045,071	0	7,045,071	0	0	0	0
118	1,274,000,000	11,909,612	0	11,909,612	0	0	0	7,756,348
119	1,159,000,000	10,813,463	0	10,813,463	0	0	0	0
120	2,558,000,000	24,352,282	0	24,352,282	0	0	0	11,867,987
121	1,176,000,000	11,182,417	-817,926	10,364,492	0	0	0	0
122	2,528,000,000	23,876,107	0	23,876,107	0	0	0	20,879,095
123	1,346,000,000	12,819,842	0	12,819,842	0	0	0	6,124,597
124	10,210,000	1,867,013	0	1,867,013	0	0	0	1,512,070
125	97,020,000	24,705,345	0	24,705,345	0	0	0	11,892,934
126	150,330,000	33,126,796	0	33,126,796	0	0	0	0
127	103,140,000	25,949,041	0	25,949,041	0	0	0	14,433,389
128	67,960,000	11,756,097	0	11,756,097	0	0	0	11,526,323
129	12,910,000	23,997,761	0	23,997,761	0	0	0	21,996,785
130	13,100,000	24,708,503	0	24,708,503	0	0	0	22,579,200
131	14,500,000	27,018,410	0	27,018,410	0	0	0	24,652,282
132	14,620,000	21,662,659	0	21,662,659	0	0	0	19,672,421
133	5,620,000	6,432,534	0	6,432,534	0	0	0	5,786,821
134	61,590,000	134,236,489	-134,236,489	0	0	0	0	0
135	116,790,000	208,822,673	-208,822,673	0	0	0	0	0
136	25,970,000	43,878,069	-24,062,456	19,815,613	0	0	0	18,602,583
137	77,920,000	161,114,993	-161,114,993	0	0	0	0	0
138	17,050,000	86,290,765	-59,293,665	26,997,100	0	0	0	0
139	11,950,000	68,833,778	0	68,833,778	0	0	0	64,703,751
140	16,450,000	91,777,005	0	91,777,005	0	0	0	66,522,703
141	19,900,000	108,526,254	0	108,526,254	0	0	0	102,014,679
142	19,010,000	92,695,085	0	92,695,085	0	0	0	87,133,380
143	14,660,000	32,107,827	0	32,107,827	0	0	0	30,162,662
144	24,340,000	75,691,054	0	75,691,054	0	0	0	71,149,591
145	24,110,000	47,084,428	-10,332,021	36,752,407	0	0	0	27,643,235
146	17,910,000	36,304,989	-16,755,837	19,549,152	0	0	0	18,364,002
147	1,209,000,000	11,381,552	-3,756,955	7,624,597	0	0	0	7,445,612
148	2,556,000,000	24,080,592	0	24,080,592	0	0	0	21,842,850
149	1,219,000,000	11,536,295	-814,982	10,721,313	0	0	0	10,166,852
150	1,241,000,000	11,495,947	0	11,495,947	0	0	0	3,088,563
151	2,489,000,000	23,434,373	-159,933	23,274,440	0	0	0	7,492,627
152	1,199,000,000	11,038,792	-347,445	10,691,347	0	0	0	0
153	1,272,000,000	11,711,862	0	11,711,862	0	0	0	10,723,329
154	31,430,000	51,473,454	0	51,473,454	0	0	0	48,322,936
155	-249,000,000	0	0	0	-2,397,997	2,397,997	0	0
156	-730,000,000	0	0	0	-7,002,099	7,002,099	0	0
157	-1,274,000,000	0	0	0	-11,878,079	11,878,079	0	0
158	-1,159,000,000	0	0	0	-10,762,733	10,762,733	0	0

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
109	0	0	5,843,041	5,843,041	
110	0	0	6,305,045	6,305,045	
111	0	0	0	0	
112	0	0	0	0	
113	0	0	2,366,387	2,366,387	
114	0	0	0	0	
115	0	0	7,561,781	7,561,781	
116	0	0	2,404,251	2,404,251	
117	0	0	7,045,071	7,045,071	
118	0	0	4,153,264	4,153,264	
119	0	0	10,813,463	10,813,463	
120	0	0	12,484,295	12,484,295	
121	0	0	10,364,492	10,364,492	
122	0	0	2,997,012	2,997,012	
123	0	0	6,695,245	6,695,245	
124	0	0	354,943	354,943	
125	0	0	12,812,410	12,812,410	
126	0	0	33,126,796	33,126,796	
127	0	0	11,515,652	11,515,652	
128	0	0	229,773	229,773	
129	0	0	2,000,976	2,000,976	
130	0	0	2,129,303	2,129,303	
131	0	0	2,366,128	2,366,128	
132	0	0	1,990,238	1,990,238	
133	0	0	645,713	645,713	
134	0	0	0	0	
135	0	0	0	0	
136	0	0	1,213,030	1,213,030	
137	0	0	0	0	
138	0	0	26,997,100	26,997,100	
139	0	0	4,130,027	4,130,027	
140	0	0	25,254,302	25,254,302	
141	0	0	6,511,575	6,511,575	
142	0	0	5,561,705	5,561,705	
143	0	0	1,945,165	1,945,165	
144	0	0	4,541,463	4,541,463	
145	0	0	9,109,172	9,109,172	
146	0	0	1,185,150	1,185,150	
147	0	0	178,984	178,984	
148	0	0	2,237,742	2,237,742	
149	0	0	554,461	554,461	
150	0	0	8,407,383	8,407,383	
151	0	0	15,781,813	15,781,813	
152	0	0	10,691,347	10,691,347	
153	0	0	988,534	988,534	
154	0	0	3,150,518	3,150,518	
155	0	0	0	0	
156	0	0	0	0	
157	0	0	0	0	
158	0	0	0	0	

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LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
159	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120121767	42,896
160	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP11201317A8	42,988
161	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP11201417C2	43,079
162	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120151848	43,169
163	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160119	JP11200916A8	42,623
164	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160135	JP11201016C2	42,714
165	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160176	JP1120111743	42,804
166	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160N49	JP1120071632	42,439
167	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160V24	JP1120081664	42,531
168	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160WE7	JP11200314C2	41,983
169	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160XW6	JP1120041569	42,165
170	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		DE0001030500	42,475
171	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		DE0001030518	41,379
172	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		DE0001135275	50,044
173	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000187635	48,512
174	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000188013	41,115
175	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000188955	41,480
176	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000571218	47,233
177	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000571424	40,019
178	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010094375	40,749
179	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010235176	42,941
180	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010447367	51,342
181	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010585901	45,132
182	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0108664055	40,384
183	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		GR0338001531	45,863
184	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		GR0338002547	47,689
185	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003625909	41,897
186	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003745541	49,567
187	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003805998	40,436
188	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003934657	50,072
189	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0004009673	44,409
190	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0004216351	41,167
191	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0004243512	45,184
192	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0004380546	43,723
193	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912810EW4	US912810EW46	46,068
194	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912810EZ7	US912810EZ76	46,433
195	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912810FB9	US912810FB99	46,706
196	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912810PW2	US912810PW27	50,451
197	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828DR8	US912828DR85	40,283
198	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828FD7	US912828FD71	40,663
199	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828FQ8	US912828FQ84	42,597
200	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828GH7	US912828GH76	42,781
201	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828GQ7	US912828GQ75	41,029
202	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HA1	US912828HA15	42,962
203	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HC7	US912828HC70	41,152
204	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HG8	US912828HG84	41,213
205	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	ADJ1	ADJ1	2,958,465
206	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	D20658UK0	DE0001135218	41,278
207	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	D20658UR5	DE0001135226	49,129
208	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040S114	FR0000186413	47,324

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LBEX-DOCID 633334

	I	J	K	L	M
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
159	1JP922295	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 12 1.200% 20170610	0
160	1JP188269	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 13 1.300% 20170910	0
161	1JP284878	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 14 1.200% 20171210	0
162	1JP419953	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 15 1.400% 20180310	0
163	1JP699331	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 9 1.100% 20160910	0
164	1JP763335	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 10 1.100% 20161210	0
165	1JP867276	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 11 1.200% 20170310	0
166	1JP504556	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 7 0.800% 20160310	0
167	1JP570623	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 8 1.000% 20160610	0
168	1JP263476	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 3 0.500% 20141210	0
169	1JP339664	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 4 0.500% 20150610	0
170	1DE505814	0	EUR	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	50,728,000
171	1DE223301	0	EUR	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	232,190,000
172	1DE288783	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	130,272,000
173	251032OT0	0	EUR	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	354,947,000
174	188013AB2	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	7,695,852
175	1FR063385	0	EUR	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	762,372,000
176	042529PB7	0	EUR	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	118,550,000
177	072509CB6	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20090725 SERIES# OATi	-456,770,017
178	1FR201522	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	919,347,000
179	1FR379252	0	EUR	FRANCE GOVERNMENT BOND OAT 1.000% 20170725 SERIES# OATi	-20,983,000
180	1FR840683	0	EUR	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	410,996,000
181	1FR364486	0	EUR	FRANCE GOVERNMENT BOND OAT 2.100% 20230725 SERIES# OATi	234,600,000
182	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	1,116,420,000
183	1GR105762	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	-13,231,000
184	1GR871173	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.300% 20300725 SERIES# HICP	15,490,000
185	000362590	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	-72,677,000
186	1IT150937	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20350915 SERIES# CPI	-791,680,000
187	1IT805993	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	-20,562,000
188	1IT392729	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	217,500,000
189	1IT454305	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20210801	-2,105,000
190	1IT858893	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	-86,265,000
191	1IT935295	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	123,957,000
192	1IT475672	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20190915 SERIES# CPI	99,500,000
193	912810EW4	0	USD	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	-5,640,000
194	912810EZ7	0	USD	UNITED STATES TREASURY NOTE/BOND 6.625% 20270215	-50,500,000
195	912810FB9	0	USD	UNITED STATES TREASURY NOTE/BOND 6.125% 20271115	-53,100,000
196	1US358989	0	USD	U.S. TREASURY BOND	-24,000,000
197	1US319973	0	USD	UNITED STATES TREASURY NOTE/BOND 4.000% 20100415	-108,400,000
198	1US546153	0	USD	U S TREASURY NOTE	-112,850,000
199	1US665342	0	USD	U S TREASURY NOTE	-57,379,000
200	1US817000	0	USD	U S TREASURY NOTE	-189,400,000
201	1US887177	0	USD	UNITED STATES TREASURY NOTE/BOND 4.500% 20120430	-1,610,900,000
202	1US990252	0	USD	UNITED STATES TREASURY NOTE R/MD 4.75 08/15/2017	-43,000,000
203	1US978596	0	USD	UNITED STATES TREASURY NOTE/BOND 4.125% 20120831	-69,400,000
204	1US227689	0	USD	UNITED STATES TREASURY NOTE/BOND 3.875% 20121031	-278,347,000
205	ADJ1			ADJUSTMENT	0
206	1DE060307	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	8,400,000
207	1DE064119	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	152,498,000
208	072529CT5	0	EUR	FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATi	-198,404,000

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	N	O	P	Q	R	S	T	U
1								
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8	SD Position	Gross Long Inventory, SD @MV	Long BPM Cusip Netdown, SD@MV	Long Inventory, SD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
159	-2,558,000,000	0	0	0	-24,192,903	24,192,903	0	0
160	-1,176,000,000	0	0	0	-11,151,481	11,151,481	0	0
161	-2,528,000,000	0	0	0	-23,719,547	23,719,547	0	0
162	-1,346,000,000	0	0	0	-12,783,092	12,783,092	0	0
163	-1,209,000,000	0	0	0	-11,355,022	11,355,022	0	0
164	-2,556,000,000	0	0	0	-23,934,053	23,934,053	0	0
165	-1,219,000,000	0	0	0	-11,506,874	11,506,874	0	0
166	-1,241,000,000	0	0	0	-11,476,730	11,476,730	0	0
167	-2,489,000,000	0	0	0	-23,302,376	23,302,376	0	0
168	-1,199,000,000	0	0	0	-11,002,855	11,002,855	0	0
169	-1,272,000,000	0	0	0	-11,673,617	11,673,617	0	0
170	51,328,000	81,373,695	0	81,373,695	0	0	0	76,392,760
171	232,190,000	383,672,100	0	383,672,100	0	0	0	360,187,866
172	130,272,000	180,916,006	0	180,916,006	0	0	0	168,102,103
173	354,947,000	634,381,385	-126,591,267	507,790,119	0	0	0	477,322,712
174	9,695,852	14,764,614	0	14,764,614	0	0	0	13,860,642
175	782,372,000	1,386,715,368	0	1,386,715,368	0	0	0	1,302,138,288
176	118,550,000	199,686,512	-4,181,196	195,505,315	0	0	0	174,084,067
177	-456,770,017	0	0	0	-865,698,226	62,197,306	-803,500,920	0
178	904,347,000	1,577,571,210	0	1,577,571,210	0	0	0	1,481,344,102
179	-20,983,000	0	0	0	-31,899,143	8,224,796	-23,674,347	0
180	410,996,000	606,807,777	0	606,807,777	0	0	0	569,673,114
181	234,600,000	370,557,152	-14,238,562	356,318,590	0	0	0	334,586,293
182	1,057,220,000	1,863,982,254	-12,091,649	1,851,890,605	0	0	0	1,738,560,956
183	-13,231,000	0	0	0	-24,629,913	24,629,913	0	0
184	15,490,000	23,969,284	-112,006	23,857,278	0	0	0	22,397,410
185	-73,553,000	0	0	0	-128,830,333	27,173,046	-101,657,287	0
186	-791,680,000	0	0	0	-1,288,913,326	178,682,576	-1,110,230,750	0
187	-20,562,000	0	0	0	-34,288,888	34,288,888	0	0
188	217,500,000	283,224,249	0	283,224,249	0	0	0	255,711,417
189	-2,105,000	0	0	0	-2,943,216	2,943,216	0	0
190	-86,265,000	0	0	0	-139,559,835	13,003,915	-126,555,920	0
191	119,207,000	203,066,748	0	203,066,748	0	0	0	190,638,461
192	100,000,000	156,815,873	-9,848,422	146,967,452	0	0	0	137,923,892
193	-5,640,000	0	0	0	-6,607,506	6,607,506	0	0
194	-50,500,000	0	0	0	-63,441,709	3,563,176	-59,878,533	0
195	-53,100,000	0	0	0	-62,762,613	55,280,478	-7,482,136	0
196	-24,000,000	0	0	0	-23,082,404	476,922	-22,605,482	0
197	-108,400,000	0	0	0	-111,861,591	4,342,129	-107,519,462	0
198	-112,850,000	0	0	0	-119,645,341	5,496,210	-114,149,131	0
199	-57,379,000	0	0	0	-62,025,034	14,942,942	-47,082,092	0
200	-189,400,000	0	0	0	-200,986,279	29,460,765	-171,525,514	0
201	-1,610,900,000	0	0	0	-1,695,797,819	5,695,439	-1,690,102,380	0
202	-43,000,000	0	0	0	-45,958,686	173,263	-45,785,423	0
203	-69,400,000	0	0	0	-72,579,576	0	-72,579,576	0
204	-278,347,000	0	0	0	-286,287,075	61,171,625	-225,115,450	0
205	0	138,677,353	0	138,677,353	0	0	0	0
206	8,400,000	13,369,492	-2,085,950	11,283,543	0	0	0	10,607,119
207	152,498,000	244,241,635	0	244,241,635	0	0	0	229,645,028
208	-193,404,000	0	0	0	-421,527,422	112,018,526	-309,508,896	0

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
5					
6					
7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
159	0	0	0	0	
160	0	0	0	0	
161	0	0	0	0	
162	0	0	0	0	
163	0	0	0	0	
164	0	0	0	0	
165	0	0	0	0	
166	0	0	0	0	
167	0	0	0	0	
168	0	0	0	0	
169	0	0	0	0	
170	0	0	4,980,935	4,980,935	
171	0	0	23,484,233	23,484,233	
172	0	0	12,813,903	12,813,903	
173	0	0	30,467,407	30,467,407	
174	0	0	903,972	903,972	
175	0	0	84,577,080	84,577,080	
176	0	0	21,421,248	21,421,248	
177	0	0	803,500,920	0	
178	0	0	96,227,108	96,227,108	
179	0	0	23,674,347	0	
180	0	0	37,134,663	37,134,663	
181	0	0	21,732,297	21,732,297	
182	0	0	113,329,649	113,329,649	
183	0	0	0	0	
184	0	0	1,459,868	1,459,868	
185	0	0	101,657,287	0	
186	0	0	1,110,230,750	0	
187	0	0	0	0	
188	0	0	27,512,832	27,512,832	
189	0	0	0	0	
190	0	0	126,555,920	0	
191	0	0	12,428,287	12,428,287	
192	0	0	9,043,559	9,043,559	
193	0	0	0	0	
194	0	0	59,878,533	0	
195	0	0	7,482,136	0	
196	0	0	22,605,482	0	
197	0	0	107,519,462	0	
198	0	0	114,149,131	0	
199	0	0	47,082,092	0	
200	0	0	171,525,514	0	
201	0	0	1,690,102,380	0	
202	0	0	45,785,423	0	
203	0	0	72,579,576	0	
204	0	0	225,115,450	0	
205	0	0	138,677,353	138,677,353	LBIE Derivative MTM
206	0	0	676,424	676,424	
207	0	0	14,596,607	14,596,607	
208	0	0	309,508,896	0	

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
209	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040S6V3	FR0010371401	50,703
210	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SK21	FR0010050559	44,037
211	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SV37	FR0010135525	42,210
212	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SYS9	FR0000188799	48,420
213	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SZY5	FR0000188989	41,389
214	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T602592L0	IT0003532915	39,706
215	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T602592M8	IT0003535157	49,157
216	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T602593L9	IT0003618383	41,852
217	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T6031ZFM8	IT0004085210	42,993
218	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&IPITS40399	072004M35		XS0362676826	41,463
219	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0162289663	40,237
220	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0162289663	40,237
221	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0163559841	40,616
222	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0163559841	40,616
223	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0175913044	40,452
224	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0176153350	41,557
225	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0176153350	41,557
226	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0178777552	42,332
227	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0178969209	41,604
228	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0181945972	41,653
229	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0181945972	41,653
230	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0189294225	41,752
231	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0189294225	41,752
232	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0192619053	41,778
233	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0200284247	41,904
234	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0202417050	41,939
235	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0202417050	41,939
236	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0208459023	42,734
237	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0244093927	40,969
238	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0244093927	40,969
239	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0310507743	40,391
240	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0310507743	40,391
241	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0349908839	40,252
242	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0349908839	40,252
243	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810FH6	US912810FH69	47,223
244	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810FH6	US912810FH69	47,223
245	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810PS1		46,402
246	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810PS1		46,402
247	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810PV4	US912810PV44	46,767
248	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810PV4	US912810PV44	46,767
249	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128274Y5	US9128274Y56	39,828
250	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128274Y5	US9128274Y56	39,828
251	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128276R8	US9128276R87	40,558
252	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128276R8	US9128276R87	40,558
253	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128277J5	US9128277J52	40,923
254	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828AF7	US912828AF74	41,105
255	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828AF7	US912828AF74	41,105
256	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BD1	US912828BD18	41,470
257	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BD1	US912828BD18	41,470
258	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BW9		41,654

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
1					
2					
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4					
5					
6					
7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
209	1FR677697	0	EUR	FRANCE GOVERNMENT BOND OAT 4.000% 20381025	35,800,000
210	1FR133030	0	EUR	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	-335,961,760
211	1FR160710	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	-29,514,000
212	1FR054095	0	EUR	FRANCE GOVERNMENT BOND OAT 3.150% 20320725 SERIES# OATe	-628,327,000
213	1FR068285	0	EUR	FRANCE GOVERNMENT BOND OAT 4.000% 20130425	-1,500,000
214	1IT098052	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	324,679,000
215	1IT099480	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	466,568,000
216	1IT136472	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	43,161,000
217	1IT597897	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	142,800,000
218	1NL452397	0	EUR	LEHMAN BROS TREASURY CO BV FRN 20130708 EMTN	3,000,000
219	1US064876	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20100228 SERIES# CPI EMTN	47,000
220	1US064876	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20100228 SERIES# CPI EMTN	0
221	1NL067559	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20110314 EMTN	50,000
222	1NL067559	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20110314 EMTN	0
223	1SN095987	0	EUR	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20101001 SERIES# CPI EMTN	21,000
224	1NL096533	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20131010 SERIES# CPI	474,000
225	1NL096533	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20131010 SERIES# CPI	0
226	1DE105417	0	EUR	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20151124 SERIES# CPI EMTN	100,000
227	1NL106043	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20131126 SERIES# CPi EMTN	0
228	1NL119996	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140114 SERIES# FOI EMTN	107,000
229	1NL119996	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140114 SERIES# FOI EMTN	0
230	1NL150892	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140423 SERIES# CPI EMTN	235,000
231	1NL150892	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140423 SERIES# CPI EMTN	0
232	1IE189774	0	EUR	DEPFA BANK PLC VARIABLE RATE BOND 20140519 SERIES# EMTN	200,000
233	1NL228490	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140922 SERIES# CPI EMTN	-57,000
234	1NL237624	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20141027 SERIES# CPI EMTN	165,000
235	1NL237624	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20141027 SERIES# CPI EMTN	0
236	1NL265914	0	EUR	LEHMAN BROS TREASURY CO BV FRN 20161230 SERIES# CPI EMTN	0
237	1NL461281	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20120301 SERIES# EMTN	133,000
238	1NL461281	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20120301 SERIES# EMTN	0
239	1NL954681	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20100801 SERIES# EMTN	77,000
240	1NL954681	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20100801 SERIES# EMTN	0
241	1AN374241	0	EUR	LEHMAN BROS TREASURY CO BV FRN 20100315 SERIES# 10012 EMTN	70,000
242	1AN374241	0	EUR	LEHMAN BROS TREASURY CO BV FRN 20100315 SERIES# 10012 EMTN	0
243	912810FH6	0	USD	US TREAS INFLATION INDEX	18,045,000
244	912810FH6	0	USD	US TREAS INFLATION INDEX	0
245	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	43,800,000
246	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	0
247	912810PV4	0	USD	US TREAS INFLATION INDEX BOND	39,000,000
248	912810PV4	0	USD	US TREAS INFLATION INDEX BOND	0
249	9128274Y5	0	USD	US TREAS INFLATION INDEX NOTE	107,500,000
250	9128274Y5	0	USD	US TREAS INFLATION INDEX NOTE	0
251	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	28,350,000
252	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	0
253	9128277J5	0	USD	US TREAS INFLATION INDEX NOTE	25,000,000
254	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	58,500,000
255	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	0
256	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	101,000,000
257	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	0
258	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	5,950,000

	N	O	P	Q	R	S	T	U
1								
2								
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7								
8	SD Position	Gross Long Inventory - SD @MV	Long BPM Cusip Netdown - SD@MV	Long Inventory - SD @ MV	Gross Short Inventory - SD @MV	Short BPM Cusip Netdown - SD@MV	Short Inventory - SD @ MV	Repo 105 Benefit
209	35,800,000	49,070,169	0	49,070,169	0	0	0	46,084,561
210	-320,961,760	0	0	0	-573,885,543	166,835,847	-407,049,696	0
211	-29,514,000	0	0	0	-49,865,896	49,865,896	0	0
212	-612,227,000	0	0	0	-1,265,900,267	255,798,999	-1,010,101,268	0
213	-1,500,000	0	0	0	-2,300,795	121,658	-2,179,137	0
214	324,679,000	565,839,966	0	565,839,966	0	0	0	531,201,827
215	466,568,000	718,743,324	-7,876,477	710,866,848	0	0	0	668,521,388
216	43,161,000	66,911,900	0	66,911,900	0	0	0	62,681,295
217	142,800,000	233,866,026	0	233,866,026	0	0	0	219,551,869
218	0	4,659,816	0	4,659,816	0	0	0	0
219	47,000	68,259	0	68,259	0	0	0	0
220	0	-68,259	0	-68,259	0	0	0	0
221	50,000	72,950	0	72,950	0	0	0	0
222	0	-72,950	0	-72,950	0	0	0	0
223	21,000	31,640	0	31,640	0	0	0	0
224	25,000	647,758	0	647,758	0	0	0	0
225	0	-647,758	0	-647,758	0	0	0	0
226	100,000	143,394	0	143,394	0	0	0	132,662
227	635,000	0	0	0	0	0	0	0
228	107,000	146,593	0	146,593	0	0	0	0
229	0	-146,593	0	-146,593	0	0	0	0
230	235,000	269,361	0	269,361	0	0	0	0
231	0	-269,361	0	-269,361	0	0	0	0
232	200,000	270,844	0	270,844	0	0	0	254,287
233	-57,000	0	0	0	-74,467	74,467	0	0
234	165,000	220,637	0	220,637	0	0	0	0
235	0	-220,637	0	-220,637	0	0	0	0
236	400,000	0	0	0	0	0	0	0
237	133,000	188,244	0	188,244	0	0	0	0
238	0	-188,244	0	-188,244	0	0	0	0
239	77,000	111,030	0	111,030	0	0	0	0
240	0	-111,030	0	-111,030	0	0	0	0
241	70,000	104,728	0	104,728	0	0	0	0
242	0	-104,728	0	-104,728	0	0	0	0
243	18,045,000	30,336,984	-2,355,676	27,981,308	0	0	0	0
244	0	0	0	0	0	0	0	28,132,960
245	43,800,000	48,683,103	-3,257,840	45,425,264	0	0	0	0
246	0	0	0	0	0	0	0	44,582,421
247	39,000,000	37,765,558	0	37,765,558	0	0	0	0
248	0	0	0	0	0	0	0	22,723,746
249	107,500,000	146,423,946	-1,344,376	145,079,570	0	0	0	0
250	0	0	0	0	0	0	0	135,074,514
251	28,350,000	38,141,095	-38,141,095	0	0	0	0	0
252	0	0	0	0	0	0	0	35,145,459
253	25,000,000	33,307,407	-33,307,407	0	0	0	0	0
254	58,500,000	76,344,837	-37,135,012	39,209,826	0	0	0	0
255	0	0	0	0	0	0	0	71,008,489
256	101,000,000	123,394,295	-33,989,792	89,404,504	0	0	0	0
257	0	0	0	0	0	0	0	93,582,332
258	5,950,000	7,262,002	-2,914,659	4,347,343	0	0	0	0

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
209	0	0	2,985,609	2,985,609	
210	0	0	407,049,696	0	
211	0	0	0	0	
212	0	0	1,010,101,268	0	
213	0	0	2,179,137	0	
214	0	0	34,638,139	34,638,139	
215	0	0	42,345,460	42,345,460	
216	0	0	4,230,605	4,230,605	
217	0	0	14,314,157	14,314,157	
218	0	0	4,659,816	4,659,816	
219	0	0	68,259	68,259	
220	0	0	-68,259	-68,259	Adjustment for the extinguishment of Lehman Paper
221	0	0	72,950	72,950	
222	0	0	-72,950	-72,950	Adjustment for the extinguishment of Lehman Paper
223	0	0	31,640	31,640	
224	0	0	647,758	647,758	
225	0	0	-647,758	-647,758	Adjustment for the extinguishment of Lehman Paper
226	0	0	10,732	10,732	
227	0	0	0	0	
228	0	0	146,593	146,593	
229	0	0	-146,593	-146,593	Adjustment for the extinguishment of Lehman Paper
230	0	0	269,361	269,361	
231	0	0	-269,361	-269,361	Adjustment for the extinguishment of Lehman Paper
232	0	0	16,557	16,557	
233	0	0	0	0	
234	0	0	220,637	220,637	
235	0	0	-220,637	-220,637	Adjustment for the extinguishment of Lehman Paper
236	0	0	0	0	
237	0	0	188,244	188,244	
238	0	0	-188,244	-188,244	Adjustment for the extinguishment of Lehman Paper
239	0	0	111,030	111,030	
240	0	0	-111,030	-111,030	Adjustment for the extinguishment of Lehman Paper
241	0	0	104,728	104,728	
242	0	0	-104,728	-104,728	Adjustment for the extinguishment of Lehman Paper
243	0	0	27,981,308	27,981,308	
244	0	0	-28,132,960	-28,132,960	Repo 105 Adj
245	0	0	45,425,264	45,425,264	
246	0	0	-44,582,421	-44,582,421	Repo 105 Adj
247	0	0	37,765,558	37,765,558	
248	0	0	-22,723,746	-22,723,746	Repo 105 Adj
249	0	0	145,079,570	145,079,570	
250	0	0	-135,074,514	-135,074,514	Repo 105 Adj
251	0	0	0	0	
252	0	0	-35,145,459	-35,145,459	Repo 105 Adj
253	0	0	0	0	
254	0	0	39,209,826	39,209,826	
255	0	0	-71,008,489	-71,008,489	Repo 105 Adj
256	0	0	89,404,504	89,404,504	
257	0	0	-93,582,332	-93,582,332	Repo 105 Adj
258	0	0	4,347,343	4,347,343	

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
259	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BW9		41,654
260	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828CZ1	US912828CZ11	40,283
261	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828CZ1	US912828CZ11	40,283
262	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828EA4	US912828EA42	42,200
263	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828EA4	US912828EA42	42,200
264	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828ET3	US912828ET33	42,384
265	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828ET3	US912828ET33	42,384
266	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FB1		40,648
267	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FB1		40,648
268	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FL9	US912828FL97	42,566
269	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FL9	US912828FL97	42,566
270	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GD6	US912828GD62	42,750
271	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GD6	US912828GD62	42,750
272	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GN4	US912828GN45	41,014
273	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GN4	US912828GN45	41,014
274	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GX2		42,931
275	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GX2		42,931
276	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		DE0001030500	42,475
277	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		DE0001030518	41,379
278	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000188013	41,115
279	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000188955	41,480
280	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000570731	40,658
281	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000571424	40,019
282	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010094375	40,749
283	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010235176	42,941
284	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010447367	51,342
285	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010585901	45,132
286	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0108664055	40,384
287	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		GR0338001531	45,863
288	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		GR0338002547	47,689
289	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0003625909	41,897
290	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0003745541	49,567
291	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0003805998	40,436
292	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0004009673	44,409
293	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0004216351	41,167
294	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0004243512	45,184
295	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0004380546	43,723
296	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040S114	FR0000186413	47,324
297	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040S8P4	FR0010466938	45,224
298	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SC38	FR0000189151	43,580
299	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SK21	FR0010050559	44,037
300	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SV37	FR0010135525	42,210
301	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SX35	FR0010163543	42,119
302	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SYS9	FR0000188799	48,420
303	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SZY5	FR0000188989	41,389
304	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T602592L0	IT0003532915	39,706
305	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T602592M8	IT0003535157	49,157
306	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T602593L9	IT0003618383	41,852
307	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T602597W1	IT0004164775	42,767
308	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T60259A56	IT0003190912	40,940

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LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
259	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	0
260	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	160,000,000
261	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	0
262	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	9,000,000
263	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	0
264	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	83,780,000
265	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	0
266	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	109,700,000
267	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	0
268	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	27,400,000
269	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	0
270	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	104,800,000
271	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	0
272	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	1,811,390,000
273	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	0
274	912828GX2	0	USD	US TREAS INFLATION INDEX NOTE	24,200,000
275	912828GX2	0	USD	US TREAS INFLATION INDEX NOTE	0
276	1DE505814	0	EUR	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	100,965,000
277	1DE223301	0	EUR	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	90,802,000
278	188013AB2	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	75,803,000
279	1FR063385	0	EUR	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	502,419,000
280	9902309B1	0	EUR	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	-5,600,000
281	072509CB6	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20090725 SERIES# OATi	-12,990,000
282	1FR201522	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	16,456,000
283	1FR379252	0	EUR	FRANCE GOVERNMENT BOND OAT 1.000% 20170725 SERIES# OATi	-138,567,000
284	1FR840683	0	EUR	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	10,825,000
285	1FR364486	0	EUR	FRANCE GOVERNMENT BOND OAT 2.100% 20230725 SERIES# OATi	-10,040,000
286	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	-7,393,945
287	1GR105762	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	1,430,000
288	1GR871173	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.300% 20300725 SERIES# HICP	-385,000
289	000362590	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	-196,051,000
290	1IT150937	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20350915 SERIES# CPI	-109,697,000
291	1IT805993	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	-22,090,000
292	1IT454305	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20210801	15,000,000
293	1IT858893	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	-176,626,000
294	1IT935295	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	53,803,000
295	1IT475672	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20190915 SERIES# CPI	-6,280,000
296	072529CT5	0	EUR	FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATi	-39,540,109
297	1FR890555	0	EUR	FRANCE GOVERNMENT BOND OAT 4.250% 20231025	-6,030,000
298	1FR080132	0	EUR	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	14,500,000
299	1FR133030	0	EUR	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	-78,605,000
300	1FR160710	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	27,849,000
301	1FR292265	0	EUR	FRANCE GOVERNMENT BOND OAT 3.500% 20150425	-20,480,000
302	1FR054095	0	EUR	FRANCE GOVERNMENT BOND OAT 3.150% 20320725 SERIES# OATe	44,287,000
303	1FR068285	0	EUR	FRANCE GOVERNMENT BOND OAT 4.000% 20130425	-17,800,000
304	1IT098052	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	390,000
305	1IT099480	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	125,769,000
306	1IT136472	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	164,700,000
307	1IT783729	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20170201	40,000,000
308	319091203	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	26,126,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 633334

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8	SD Position	Gross Long Inventory, SD @MV	Long BPM Cusip Netdown, SD@MV	Long Inventory, SD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
259	0	0	0	0	0	0	0	5,137,919
260	160,000,000	182,629,731	-19,834,146	162,795,584	0	0	0	0
261	0	0	0	0	0	0	0	159,549,251
262	9,000,000	10,322,530	-1,843,454	8,479,077	0	0	0	0
263	0	0	0	0	0	0	0	5,294,809
264	83,780,000	94,936,316	0	94,936,316	0	0	0	0
265	0	0	0	0	0	0	0	88,323,378
266	109,700,000	124,521,300	-11,714,994	112,806,305	0	0	0	0
267	0	0	0	0	0	0	0	116,039,926
268	27,400,000	31,695,590	0	31,695,590	0	0	0	0
269	0	0	0	0	0	0	0	29,436,212
270	104,800,000	120,273,725	-11,045,523	109,228,201	0	0	0	0
271	0	0	0	0	0	0	0	96,538,937
272	1,811,390,000	1,996,010,494	-13,581,203	1,982,429,292	0	0	0	0
273	0	0	0	0	0	0	0	1,865,568,188
274	24,200,000	27,596,546	-542,225	27,054,321	0	0	0	0
275	0	0	0	0	0	0	0	24,838,910
276	102,865,000	161,959,769	0	161,959,769	0	0	0	152,045,895
277	92,002,000	150,041,750	0	150,041,750	0	0	0	140,857,482
278	78,298,000	145,429,257	0	145,429,257	0	0	0	136,530,288
279	493,534,000	913,874,261	0	913,874,261	0	0	0	858,143,002
280	-5,600,000	0	0	0	-9,255,573	0	-9,255,573	0
281	-25,230,000	0	0	0	-47,817,425	3,435,510	-44,381,915	0
282	20,741,000	28,237,990	0	28,237,990	0	0	0	26,514,520
283	-121,122,000	0	0	0	-184,134,203	47,476,705	-136,657,498	0
284	11,655,000	15,982,380	0	15,982,380	0	0	0	15,004,104
285	-9,530,000	0	0	0	-15,052,897	15,052,897	0	0
286	-5,533,945	0	0	0	-9,239,511	9,239,511	0	0
287	1,230,000	2,661,989	-536,330	2,125,659	0	0	0	1,995,660
288	-600,000	0	0	0	-928,442	928,442	0	0
289	-193,561,000	0	0	0	-339,028,021	71,508,190	-267,519,831	0
290	-107,257,000	0	0	0	-174,622,293	24,207,959	-150,414,334	0
291	-19,830,000	0	0	0	-33,068,216	33,068,216	0	0
292	15,000,000	20,973,033	-8,789,176	12,183,857	0	0	0	11,455,367
293	-174,526,000	0	0	0	-282,348,806	26,308,715	-256,040,092	0
294	57,673,000	88,140,244	0	88,140,244	0	0	0	82,785,245
295	0	0	0	0	-51,041	51,041	0	0
296	-38,360,109	0	0	0	-83,606,533	22,217,963	-61,388,570	0
297	-6,030,000	0	0	0	-9,038,276	0	-9,038,276	0
298	14,500,000	21,917,901	-1,016,162	20,901,740	0	0	0	19,651,574
299	-80,775,000	0	0	0	-144,427,189	41,986,826	-102,440,363	0
300	40,289,000	47,052,766	-25,803,440	21,249,326	0	0	0	19,947,888
301	-20,480,000	0	0	0	-30,209,261	3,599,590	-26,609,671	0
302	45,792,000	91,572,121	-91,572,121	0	0	0	0	0
303	-17,800,000	0	0	0	-27,302,771	1,443,675	-25,859,096	0
304	390,000	679,679	0	679,679	0	0	0	638,072
305	125,769,000	193,745,883	-2,123,199	191,622,684	0	0	0	180,207,958
306	164,700,000	255,332,128	0	255,332,128	0	0	0	239,188,373
307	40,000,000	59,890,857	-3,760,023	56,130,834	0	0	0	52,086,256
308	26,126,000	41,859,927	0	41,859,927	0	0	0	36,596,229

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2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
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8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
259	0	0	-5,137,919	-5,137,919	Repo 105 Adj
260	0	0	162,795,584	162,795,584	
261	0	0	-159,549,251	-159,549,251	Repo 105 Adj
262	0	0	8,479,077	8,479,077	
263	0	0	-5,294,809	-5,294,809	Repo 105 Adj
264	0	0	94,936,316	94,936,316	
265	0	0	-88,323,378	-88,323,378	Repo 105 Adj
266	0	0	112,806,305	112,806,305	
267	0	0	-116,039,926	-116,039,926	Repo 105 Adj
268	0	0	31,695,590	31,695,590	
269	0	0	-29,436,212	-29,436,212	Repo 105 Adj
270	0	0	109,228,201	109,228,201	
271	0	0	-96,538,937	-96,538,937	Repo 105 Adj
272	0	0	1,982,429,292	1,982,429,292	
273	0	0	-1,865,568,188	-1,865,568,188	Repo 105 Adj
274	0	0	27,054,321	27,054,321	
275	0	0	-24,838,910	-24,838,910	Repo 105 Adj
276	0	0	9,913,874	9,913,874	
277	0	0	9,184,268	9,184,268	
278	0	0	8,898,969	8,898,969	
279	0	0	55,731,260	55,731,260	
280	0	0	9,255,573	0	
281	0	0	44,381,915	0	
282	0	0	1,723,470	1,723,470	
283	0	0	136,657,498	0	
284	0	0	978,276	978,276	
285	0	0	0	0	
286	0	0	0	0	
287	0	0	129,999	129,999	
288	0	0	0	0	
289	0	0	267,519,831	0	
290	0	0	150,414,334	0	
291	0	0	0	0	
292	0	0	728,490	728,490	
293	0	0	256,040,092	0	
294	0	0	5,354,999	5,354,999	
295	0	0	0	0	
296	0	0	61,388,570	0	
297	0	0	9,038,276	0	
298	0	0	1,250,165	1,250,165	
299	0	0	102,440,363	0	
300	0	0	1,301,438	1,301,438	
301	0	0	26,609,671	0	
302	0	0	0	0	
303	0	0	25,859,096	0	
304	0	0	41,607	41,607	
305	0	0	11,414,727	11,414,727	
306	0	0	16,143,755	16,143,755	
307	0	0	4,044,578	4,044,578	
308	0	0	5,263,698	5,263,698	

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2	**Inflation Europe**							
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4	**Q2 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
309	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T6031ZFM8	IT0004085210	42,993
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
309	1IT597897	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	54,426,000
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
309	64,096,000	89,134,400	0	89,134,400	0	0	0	83,677,489
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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2	**Gross Balance Sheet**			**9,214,211,071**	
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4	**Net Balance Sheet**			**1,496,092,137**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
309	0	0	5,456,912	5,456,912	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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2	**Inflation Europe**							
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4	**Q2 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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2	**Gross Balance Sheet**			**9,214,211,071**	
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4	**Net Balance Sheet**			**1,496,092,137**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
5					
6					
7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
409					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
459								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
5					
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7					
8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
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8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
5					
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
5					
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
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8	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
3								
4	**Q2 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**Q2 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z
1					
2	**Gross Balance Sheet**			**9,214,211,071**	
3					
4	**Net Balance Sheet**			**1,496,092,137**	
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7					
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**Q2 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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LBEX-DOCID 633334

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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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LBEX-DOCID 633334

	V	W	X	Y	Z
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2	**Gross Balance Sheet**			**9,214,211,071**	
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4	**Net Balance Sheet**			**1,496,092,137**	
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8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment
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LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
3								
4	**July 25, 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
9	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0108664055	40,384
10	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000571424	40,019
11	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000188955	41,480
12	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010447367	51,342
13	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SYS9	FR0000188799	48,420
14	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T602592M8	IT0003535157	49,157
15	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003745541	49,567
16	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		DE0001030518	41,379
17	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000188955	41,480
18	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T602592L0	IT0003532915	39,706
19	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000187635	48,512
20	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010585901	45,132
21	Claire Ikeda-Thew	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&146ITS40382	072006QJ1		PL0000103529	42,606
22	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		DE0001030518	41,379
23	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0003625909	41,897
24	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T6025N114	IT0004380546	43,723
25	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GN4	US912828GN45	41,014
26	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0004243512	45,184
27	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003934657	50,072
28	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040S114	FR0000186413	47,324
29	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010235176	42,941
30	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0004243512	45,184
31	Andrea Casulli	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&147MTS43843	6MOX	912828GN4	US912828GN45	41,014
32	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SK21	FR0010050559	44,037
33	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	D20658UR5	DE0001135226	49,129
34	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0004216351	41,167
35	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&147ITS40382	0780014F8	912828GQ7	US912828GQ75	41,029
36	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SX35	FR0010163543	42,119
37	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HG8	US912828HG84	41,213
38	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828CZ1	US912828CZ11	40,283
39	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000571218	47,233
40	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		DE0001030500	42,475
41	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450SD1	GB00B00NY175	50,746
42	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0108664055	40,384
43	Claire Ikeda-Thew	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&146SUM40399	071002W21	ADJ1	ADJ1	2,958,465
44	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128274Y5	US9128274Y56	39,828
45	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B1VWPC84	43,166
46	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T6031ZFM8	IT0004085210	42,993
47	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		DE0001135275	50,044
48	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828GH7	US912828GH76	42,781
49	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0003745541	49,567
50	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T6031ZFM8	IT0004085210	42,993
51	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FB1		40,648
52	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450B80	GB00B16NNR78	46,728
53	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BD1	US912828BD18	41,470
54	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BV0	GB0009075325	42,577
55	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GD6	US912828GD62	42,750
56	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T602592M8	IT0003535157	49,157
57	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T60259A56	IT0003190912	40,940
58	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BP3	GB0009081828	43,937

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
9	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	1,674,420,000
10	072509CB6	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20090725 SERIES# OATi	-881,770,017
11	1FR063385	0	EUR	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	658,972,000
12	1FR840683	0	EUR	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	498,419,000
13	1FR054095	0	EUR	FRANCE GOVERNMENT BOND OAT 3.150% 20320725 SERIES# OATe	-554,690,000
14	1IT099480	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	466,568,000
15	1IT150937	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20350915 SERIES# CPI	-526,875,000
16	1DE223301	0	EUR	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	397,374,000
17	1FR063385	0	EUR	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	369,029,000
18	1IT098052	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	325,069,000
19	251032OT0	0	EUR	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	332,547,000
20	1FR364486	0	EUR	FRANCE GOVERNMENT BOND OAT 2.100% 20230725 SERIES# OATi	335,600,000
21	1PL236423	0	PLN	POLAND GOVERNMENT BOND 3.000% 20160824 SERIES# CPI	864,503,000
22	1DE223301	0	EUR	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	290,152,000
23	000362590	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	-325,831,000
24	1IT475672	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20190915 SERIES# CPI	260,720,000
25	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	352,390,000
26	1IT935295	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	247,193,000
27	1IT392729	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	292,500,000
28	072529CT5	0	EUR	FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATi	-193,404,000
29	1FR379252	0	EUR	FRANCE GOVERNMENT BOND OAT 1.000% 20170725 SERIES# OATi	-256,827,000
30	1IT935295	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	183,346,000
31	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	250,000,000
32	1FR133030	0	EUR	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	-251,961,760
33	1DE064119	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	173,798,000
34	1IT858893	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	-213,219,000
35	1US887177	0	USD	UNITED STATES TREASURY NOTE/BOND 4.500% 20120430	-163,525,000
36	1FR292265	0	EUR	FRANCE GOVERNMENT BOND OAT 3.500% 20150425	-159,700,000
37	1US227689	0	USD	UNITED STATES TREASURY NOTE/BOND 3.875% 20121031	-278,347,000
38	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	160,000,000
39	042529PB7	0	EUR	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	118,550,000
40	1DE505814	0	EUR	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	137,575,000
41	1GB161507	0	GBP	UNITED KINGDOM GILT 4.750% 20381207	-165,280,000
42	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	0
43	ADJ1			ADJUSTMENT	0
44	9128274Y5	0	USD	US TREAS INFLATION INDEX NOTE	107,500,000
45	1GB900730	0	GBP	UNITED KINGDOM GILT 5.000% 20180307	191,025,000
46	1IT597897	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	86,731,000
47	1DE288783	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	105,272,000
48	1US817000	0	USD	U S TREASURY NOTE	-189,400,000
49	1IT150937	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20350915 SERIES# CPI	-106,317,000
50	1IT597897	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	77,590,000
51	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	109,700,000
52	1GB673907	0	GBP	UNITED KINGDOM GILT 4.250% 20271207	76,913,000
53	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	101,000,000
54	001072586	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20160726 SERIES# 8MO	22,200,000
55	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	104,800,000
56	1IT099480	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	75,769,000
57	319091203	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	-126,775,000
58	001072784	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20200416 SERIES# 8MO	20,266,408

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8	SD Position	Gross Long Inventory TD @MV	Long BPM Cash Netdown TD @MV	Long Inventory - TD @ MV	Gross Short Inventory SD @MV	Short BPM Cash Netdown SD@MV	Short Inventory - SD @ MV	Repo 105 Benefit
9	1,644,420,000	2,788,737,298	0	2,788,737,298	0	0	0	165,421,433
10	-806,770,017	0	0	0	-1,501,822,208	69,198,049	-1,432,624,159	0
11	756,472,000	1,165,793,356	0	1,165,793,356	0	0	0	0
12	493,419,000	730,956,694	-4,465,552	726,491,141	0	0	0	0
13	-554,690,000	0	0	0	-1,130,568,586	407,694,825	-722,873,761	0
14	466,568,000	715,422,238	0	715,422,238	0	0	0	0
15	-521,875,000	0	0	0	-856,682,883	159,836,756	-696,846,128	0
16	367,374,000	660,235,665	0	660,235,665	0	0	0	0
17	382,229,000	652,852,559	0	652,852,559	0	0	0	0
18	325,069,000	576,914,439	0	576,914,439	0	0	0	0
19	332,547,000	598,285,882	-1,997,108	596,288,774	0	0	0	60,383,122
20	350,600,000	522,881,718	-33,226,833	489,654,885	0	0	0	0
21	876,228,000	482,246,953	0	482,246,953	0	0	0	0
22	290,152,000	482,086,645	0	482,086,645	0	0	0	0
23	-285,831,000	0	0	0	-498,675,483	84,603,156	-414,072,326	0
24	125,720,000	404,052,275	0	404,052,275	0	0	0	0
25	452,390,000	390,553,831	0	390,553,831	0	0	0	0
26	262,193,000	402,951,322	-802,750	402,148,572	0	0	0	17,596,775
27	292,500,000	378,267,640	-2,474,880	375,792,760	0	0	0	0
28	-193,404,000	0	0	0	-413,921,962	102,216,885	-311,705,076	0
29	-241,827,000	0	0	0	-360,220,711	55,595,097	-304,625,615	0
30	158,346,000	298,873,807	-595,409	298,278,398	0	0	0	13,044,300
31	250,000,000	277,074,995	0	277,074,995	0	0	0	0
32	-251,961,760	0	0	0	-441,056,252	172,313,435	-268,742,817	0
33	173,798,000	266,584,878	0	266,584,878	0	0	0	188,477
34	-222,019,000	0	0	0	-359,680,920	99,125,734	-260,555,185	0
35	-272,925,000	0	0	0	-288,805,917	46,565,511	-242,240,406	0
36	-159,700,000	0	0	0	-235,679,008	0	-235,679,008	0
37	-278,347,000	0	0	0	-287,762,013	66,217,412	-221,544,601	0
38	160,000,000	184,052,840	0	184,052,840	0	0	0	0
39	118,550,000	200,195,086	-19,269,864	180,925,223	0	0	0	0
40	137,575,000	219,942,525	0	219,942,525	0	0	0	41,766,200
41	-110,280,000	0	0	0	-224,696,744	71,380,117	-153,316,627	0
42	0	0	0	0	0	0	0	-153,084,393
43	0	145,871,525	0	145,871,525	0	0	0	0
44	107,500,000	144,665,920	0	144,665,920	0	0	0	0
45	71,225,000	386,492,533	-245,207,945	141,284,588	0	0	0	0
46	86,731,000	140,555,148	-655,303	139,899,845	0	0	0	0
47	105,272,000	146,608,423	-9,072,223	137,536,200	0	0	0	0
48	-189,400,000	0	0	0	-202,121,248	67,133,338	-134,987,910	0
49	-96,317,000	0	0	0	-158,108,983	29,499,395	-128,609,587	0
50	77,590,000	125,741,360	-586,237	125,155,123	0	0	0	0
51	109,700,000	125,104,228	0	125,104,228	0	0	0	0
52	97,513,000	140,058,687	-16,900,789	123,157,898	0	0	0	0
53	101,000,000	122,926,739	0	122,926,739	0	0	0	0
54	22,200,000	121,977,177	-1,325,152	120,652,025	0	0	0	0
55	104,800,000	118,481,756	0	118,481,756	0	0	0	0
56	75,769,000	116,182,052	0	116,182,052	0	0	0	0
57	-126,775,000	0	0	0	-204,515,685	88,859,569	-115,656,116	0
58	-2,938,592	114,459,363	0	114,459,363	-16,592,313	16,592,313	0	0

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
6						
7						
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
9	0	0	2,623,315,865	2,623,315,865		
10	0	0	1,432,624,159	0		
11	0	0	1,165,793,356	1,165,793,356		
12	0	0	726,491,141	726,491,141		
13	1,123,253	0	723,997,014	1,123,253		
14	0	0	715,422,238	715,422,238		
15	0	0	696,846,128	0		
16	0	0	660,235,665	660,235,665		
17	0	0	652,852,559	652,852,559		
18	0	0	576,914,439	576,914,439		
19	0	0	535,905,651	535,905,651		
20	0	0	489,654,885	489,654,885		
21	0	0	482,246,953	482,246,953		
22	0	0	482,086,645	482,086,645		
23	0	0	414,072,326	0		
24	0	0	404,052,275	404,052,275		
25	0	0	390,553,831	390,553,831		
26	0	0	384,551,797	384,551,797		
27	0	0	375,792,760	375,792,760		
28	0	0	311,705,076	0		
29	0	0	304,625,615	0		
30	0	0	285,234,098	285,234,098		
31	0	0	277,074,995	277,074,995		
32	0	0	268,742,817	0		
33	0	0	266,396,401	266,396,401		
34	0	0	260,555,185	0		
35	0	0	242,240,406	0		
36	0	0	235,679,008	0		
37	0	0	221,544,601	0		
38	0	0	184,052,840	184,052,840		
39	0	0	180,925,223	180,925,223		
40	0	0	178,176,325	178,176,325		
41	0	0	153,316,627	0		
42	0	0	153,084,393	153,084,393	REP105-FV1	
43	0	0	145,871,525	145,871,525	LBSF Derivative MTM	
44	0	0	144,665,920	144,665,920		
45	0	0	141,284,588	141,284,588		
46	0	0	139,899,845	139,899,845		
47	0	0	137,536,200	137,536,200		
48	0	0	134,987,910	0		
49	0	0	128,609,587	0		
50	0	0	125,155,123	125,155,123		
51	0	0	125,104,228	125,104,228		
52	0	0	123,157,898	123,157,898		
53	0	0	122,926,739	122,926,739		
54	0	0	120,652,025	120,652,025		
55	0	0	118,481,756	118,481,756		
56	0	0	116,182,052	116,182,052		
57	0	0	115,656,116	0		
58	0	0	114,459,363	114,459,363		

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
59	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828FD7	US912828FD71	40,663
60	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SK21	FR0010050559	44,037
61	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010094375	40,749
62	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003493258	43,497
63	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0004243512	45,184
64	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GR0338002547	47,689
65	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BP3	GB0009081828	43,937
66	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828DR8	US912828DR85	40,283
67	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828GQ7	US912828GQ75	41,029
68	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GR0338001531	45,863
69	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828ET3	US912828ET33	42,384
70	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FR4	US912810FR42	15-Jan-25
71	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450NS3	GB0031790826	49,335
72	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CZ1	US912828CZ11	40,283
73	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040S114	FR0000186413	47,324
74	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FH6	US912810FH69	47,223
75	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B1Z5HQ14	44,887
76	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450YT9	GB00B0V3WQ75	43,061
77	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	T6031ZFM8	IT0004085210	42,993
78	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SWJ1	FR0000188328	41,024
79	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SV37	FR0010135525	42,210
80	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0000188955	41,480
81	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HC7	US912828HC70	41,152
82	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040SV37	FR0010135525	42,210
83	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0010447367	51,342
84	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450WT1	GB00B128DP45	53,668
85	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BD1	US912828BD18	41,470
86	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		DE0001030500	42,475
87	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		DE0001030500	42,475
88	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040S6V3	FR0010371401	50,703
89	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003625909	41,897
90	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0010094375	40,749
91	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	T6025N114	IT0004380546	43,723
92	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BG3	GB0008983024	45,490
93	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T602597W1	IT0004164775	42,767
94	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0108664055	40,384
95	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FB1		40,648
96	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FL9	US912828FL97	42,566
97	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828EA4	US912828EA42	42,200
98	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828ET3	US912828ET33	42,384
99	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0010585901	45,132
100	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450GQ5	GB0004893086	48,372
101	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000571424	40,019
102	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828AF7	US912828AF74	41,105
103	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB0008932666	47,686
104	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828AF7	US912828AF74	41,105
105	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GD6	US912828GD62	42,750
106	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T60259A56	IT0003190912	40,940
107	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450G93	GB00B1L6W962	50,366
108	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		DE0001030518	41,379

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
59	1US546153	0	USD	U S TREASURY NOTE	-112,850,000
60	1FR133030	0	EUR	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	-100,395,000
61	1FR201522	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	73,273,000
62	1IT084284	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20190201	-210,700,000
63	1IT935295	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	66,940,000
64	1GR871173	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.300% 20300725 SERIES# HICP	73,710,000
65	001072784	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20200416 SERIES# 8MO	18,300,000
66	1US319973	0	USD	UNITED STATES TREASURY NOTE/BOND 4.000% 20100415	-108,400,000
67	1US887177	0	USD	UNITED STATES TREASURY NOTE/BOND 4.500% 20120430	-108,900,000
68	1GR105762	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	70,770,000
69	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	83,780,000
70	912810FR4	2.3750%	USD	US TREAS INFLATION INDEX	73,700,000
71	2GB000274	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.000% 20350126 SERIES# 8MO	27,000,000
72	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	74,400,000
73	072529CT5	0	EUR	FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATi	-46,006,109
74	912810FH6	0	USD	US TREAS INFLATION INDEX	49,400,000
75	1GB951881	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221122 SERIES# 3MO	38,474,300
76	1GB458689	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171122 SERIES# 3MO	-68,044,000
77	1IT597897	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	48,330,000
78	042512LL5	0	EUR	FRANCE GOVERNMENT BOND OAT 5.000% 20120425	48,000,000
79	1FR160710	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	45,486,000
80	1FR063385	0	EUR	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	42,110,000
81	1US978596	0	USD	UNITED STATES TREASURY NOTE/BOND 4.125% 20120831	-69,400,000
82	1FR160710	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	41,950,000
83	1FR840683	0	EUR	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	47,480,000
84	1GB547457	0	GBP	UNITED KINGDOM GILT 4.250% 20461207	41,300,000
85	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	54,800,000
86	1DE505814	0	EUR	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	50,573,000
87	1DE505814	0	EUR	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	50,000,000
88	1FR677697	0	EUR	FRANCE GOVERNMENT BOND OAT 4.000% 20381025	-46,200,000
89	000362590	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	-42,917,000
90	1FR201522	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	42,580,000
91	1IT475672	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20190915 SERIES# CPI	39,310,000
92	001069541	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20240717 SERIES# 8MO	19,000,000
93	1IT783729	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20170201	40,000,000
94	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	35,870,000
95	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	48,100,000
96	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	47,100,000
97	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	46,700,000
98	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	46,700,000
99	1FR364486	0	EUR	FRANCE GOVERNMENT BOND OAT 2.100% 20230725 SERIES# OATi	35,000,000
100	569815749	0	GBP	UNITED KINGDOM GILT 4.250% 20320607	27,472,000
101	072509CB6	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20090725 SERIES# OATi	-27,285,000
102	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	58,500,000
103	0010716A2	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 4.125% 20300722 SERIES# 8MO	14,500,000
104	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	57,400,000
105	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	41,700,000
106	319091203	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	-50,649,000
107	1GB823312	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371122 SERIES# 3MO	20,838,700
108	1DE223301	0	EUR	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	26,920,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
59	-112,850,000	0	0	0	-120,025,789	12,861,678	-107,164,111	0
60	-100,395,000	0	0	0	-175,740,328	68,658,860	-107,081,468	0
61	83,273,000	123,960,630	-17,541,286	106,419,344	0	0	0	0
62	-90,100,000	0	0	0	-134,993,439	29,187,771	-105,805,668	0
63	66,940,000	109,119,439	-217,385	108,902,054	0	0	0	4,762,481
64	73,710,000	111,745,184	-8,073,965	103,671,219	0	0	0	0
65	18,300,000	103,328,161	0	103,328,161	0	0	0	0
66	-108,400,000	0	0	0	-112,312,447	9,269,763	-103,042,684	0
67	-108,900,000	0	0	0	-115,236,656	18,580,138	-96,656,518	0
68	70,770,000	128,862,070	-32,649,792	96,212,278	0	0	0	0
69	83,780,000	93,808,989	0	93,808,989	0	0	0	0
70	73,700,000	86,948,442	0	86,948,442	0	0	0	0
71	27,000,000	86,321,236	0	86,321,236	0	0	0	0
72	74,400,000	85,584,570	0	85,584,570	0	0	0	0
73	-51,547,109	0	0	0	-110,320,782	27,243,412	-83,077,369	0
74	49,400,000	82,738,068	0	82,738,068	0	0	0	0
75	71,930,000	81,592,198	0	81,592,198	0	0	0	0
76	-68,044,000	0	0	0	-131,185,656	51,669,149	-79,516,507	0
77	48,330,000	78,322,979	-365,161	77,957,818	0	0	0	0
78	123,000,000	77,131,773	0	77,131,773	0	0	0	0
79	45,486,000	75,389,894	0	75,389,894	0	0	0	0
80	42,110,000	74,497,184	0	74,497,184	0	0	0	0
81	-69,400,000	0	0	0	-72,911,843	3,071,801	-69,840,042	0
82	41,950,000	69,529,219	0	69,529,219	0	0	0	0
83	47,480,000	69,631,823	-425,394	69,206,430	0	0	0	0
84	41,300,000	78,818,603	-10,687,532	68,131,071	0	0	0	0
85	54,800,000	66,696,884	0	66,696,884	0	0	0	0
86	35,573,000	80,851,560	0	80,851,560	0	0	0	15,353,386
87	50,000,000	79,935,499	0	79,935,499	0	0	0	15,179,429
88	-46,200,000	0	0	0	-63,834,911	0	-63,834,911	0
89	-42,917,000	0	0	0	-74,875,208	12,703,009	-62,172,200	0
90	42,580,000	72,035,315	-10,193,495	61,841,820	0	0	0	0
91	39,310,000	60,920,892	0	60,920,892	0	0	0	0
92	19,000,000	96,836,686	-36,101,990	60,734,696	0	0	0	0
93	40,000,000	59,476,863	0	59,476,863	0	0	0	0
94	35,870,000	59,741,288	0	59,741,288	0	0	0	3,543,713
95	48,100,000	54,854,270	0	54,854,270	0	0	0	0
96	47,100,000	53,746,992	0	53,746,992	0	0	0	0
97	46,700,000	53,190,865	0	53,190,865	0	0	0	0
98	46,700,000	52,290,281	0	52,290,281	0	0	0	0
99	35,000,000	54,531,764	-3,465,254	51,066,511	0	0	0	0
100	27,472,000	50,451,420	-45,928	50,405,492	0	0	0	0
101	-27,285,000	0	0	0	-50,791,698	2,340,281	-48,451,417	0
102	58,500,000	75,809,147	-27,474,438	48,334,709	0	0	0	0
103	14,500,000	47,563,555	0	47,563,555	0	0	0	0
104	57,400,000	74,383,676	-26,957,825	47,425,851	0	0	0	0
105	41,700,000	47,143,981	0	47,143,981	0	0	0	0
106	-50,649,000	0	0	0	-81,707,868	35,501,071	-46,206,796	0
107	21,088,700	45,859,044	0	45,859,044	0	0	0	0
108	26,920,000	44,727,496	0	44,727,496	0	0	0	0

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
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8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
59	0	0	107,164,111	0		
60	0	0	107,081,468	0		
61	0	0	106,419,344	106,419,344		
62	0	0	105,805,668	0		
63	0	0	104,139,572	104,139,572		
64	0	0	103,671,219	103,671,219		
65	0	0	103,328,161	103,328,161		
66	0	0	103,042,684	0		
67	0	0	96,656,518	0		
68	0	0	96,212,278	96,212,278		
69	0	0	93,808,989	93,808,989		
70	0	0	86,948,442	86,948,442		
71	0	0	86,321,236	86,321,236		
72	0	0	85,584,570	85,584,570		
73	0	0	83,077,369	0		
74	0	0	82,738,068	82,738,068		
75	0	0	81,592,198	81,592,198		
76	0	0	79,516,507	0		
77	0	0	77,957,818	77,957,818		
78	0	0	77,131,773	77,131,773		
79	0	0	75,389,894	75,389,894		
80	0	0	74,497,184	74,497,184		
81	0	0	69,840,042	0		
82	0	0	69,529,219	69,529,219		
83	0	0	69,206,430	69,206,430		
84	0	0	68,131,071	68,131,071		
85	0	0	66,696,884	66,696,884		
86	0	0	65,498,174	65,498,174		
87	0	0	64,756,069	64,756,069		
88	0	0	63,834,911	0		
89	0	0	62,172,200	0		
90	0	0	61,841,820	61,841,820		
91	0	0	60,920,892	60,920,892		
92	0	0	60,734,696	60,734,696		
93	0	0	59,476,863	59,476,863		
94	0	0	56,197,574	56,197,574		
95	0	0	54,854,270	54,854,270		
96	0	0	53,746,992	53,746,992		
97	0	0	53,190,865	53,190,865		
98	0	0	52,290,281	52,290,281		
99	0	0	51,066,511	51,066,511		
100	0	0	50,405,492	50,405,492		
101	0	0	48,451,417	0		
102	0	0	48,334,709	48,334,709		
103	0	0	47,563,555	47,563,555		
104	0	0	47,425,851	47,425,851		
105	0	0	47,143,981	47,143,981		
106	0	0	46,206,796	0		
107	0	0	45,859,044	45,859,044		
108	0	0	44,727,496	44,727,496		

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
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4	**July 25, 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
109	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GN4	US912828GN45	41,014
110	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450G93	GB00B1L6W962	50,366
111	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450ZK7	GB00B128DH60	46,713
112	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB0009071563	39,953
113	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB00B0CNHZ09	56,940
114	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000555955	42,339
115	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810PS1		46,402
116	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HY9	US912828HY90	41,394
117	Claire Ikeda-Thew	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&146ITS40382	072006QJ1	X6650PLR7	PL0000104543	43,033
118	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450NS3	GB0031790826	49,335
119	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PS1		46,402
120	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB00B1Z5HQ14	44,887
121	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128277J5	US9128277J52	40,923
122	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810PV4	US912810PV44	46,767
123	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128276R8	US9128276R87	40,558
124	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128276R8	US9128276R87	40,558
125	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912810FB9	US912810FB99	46,706
126	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FL9	US912828FL97	42,566
127	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828HN3	US912828HN36	43,115
128	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SX35	FR0010163543	42,119
129	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810FH6	US912810FH69	47,223
130	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SV37	FR0010135525	42,210
131	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000556599	47,088
132	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000317943	44,166
133	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0010235176	42,941
134	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FS2		46,037
135	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T6025N114	IT0004380546	43,723
136	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP11201417C2	43,079
137	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92444AB7	GB00B0LNX641	40,609
138	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		GR0338002547	47,689
139	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128277J5	US9128277J52	40,923
140	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SZY5	FR0000188989	41,389
141	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450VE5	GB00B06YGN05	56,955
142	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PV4	US912810PV44	46,767
143	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	T60259D46	IT0003242747	42,948
144	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828HW3	US912828HW35	41,379
145	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	D20658J64	DE0001135291	42,373
146	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SZY5	FR0000188989	41,389
147	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120121767	42,896
148	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CP3		41,835
149	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB0008932666	47,686
150	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435CA5	GB0009036715	41,502
151	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0001517707	41,000
152	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BW9		41,654
153	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	D20658J64	DE0001135291	42,373
154	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160XW6	JP1120041569	42,165
155	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP11201317A8	42,988
156	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160WE7	JP11200314C2	41,983
157	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP11200615C2	42,348
158	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160176	JP1120111743	42,804

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
109	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	38,900,000
110	1GB823312	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371122 SERIES# 3MO	18,800,000
111	1GB539397	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271122 SERIES# 3MO	19,900,000
112	001072495	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20090520 SERIES# 8MO	7,488,234
113	1GB384265	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20551122 SERIES# 3MO	15,200,000
114	120115A00	0	SEK	SWEDEN GOVERNMENT BOND 3.500% 20151201 SERIES# 3105	168,800,000
115	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	43,800,000
116	1US446446	0	USD	U S TREASURY NOTE SERIES K-2013	42,650,000
117	1PL790718	0	PLN	POLAND GOVERNMENT BOND 5.250% 20171025 SERIES# 1017	-105,400,000
118	2GB000274	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.000% 20350126 SERIES# 8MO	10,867,520
119	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	41,600,000
120	1GB951881	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221122 SERIES# 3MO	15,800,000
121	9128277J5	0	USD	US TREAS INFLATION INDEX NOTE	25,000,000
122	912810PV4	0	USD	US TREAS INFLATION INDEX BOND	39,000,000
123	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	29,100,000
124	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	28,350,000
125	912810FB9	0	USD	UNITED STATES TREASURY NOTE/BOND 6.125% 20271115	-53,100,000
126	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	27,400,000
127	912828HN3	0	USD	US TREAS INFLATION INDEX NOTE	39,000,000
128	1FR292265	0	EUR	FRANCE GOVERNMENT BOND OAT 3.500% 20150425	-20,480,000
129	912810FH6	0	USD	US TREAS INFLATION INDEX	18,045,000
130	1FR160710	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	17,879,000
131	1SE065139	0	SEK	SWEDEN GOVERNMENT BOND 3.500% 20281201 SERIES# 3104	115,400,000
132	1SE102437	0	SEK	SWEDEN GOVERNMENT BOND 4.000% 20201201 SERIES# 3102	107,400,000
133	1FR379252	0	EUR	FRANCE GOVERNMENT BOND OAT 1.000% 20170725 SERIES# OATi	-44,383,000
134	912810FS2	0	USD	US TREAS INFLATION INDEX NOTE	50,500,000
135	1IT475672	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20190915 SERIES# CPI	14,890,000
136	1JP284878	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 14 1.200% 20171210	2,935,000,000
137	1GB400319	0	GBP	UNITED KINGDOM GILT 4.250% 20110307	11,186,000
138	1GR871173	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.300% 20300725 SERIES# HICP	15,490,000
139	9128277J5	0	USD	US TREAS INFLATION INDEX NOTE	16,500,000
140	1FR068285	0	EUR	FRANCE GOVERNMENT BOND OAT 4.000% 20130425	18,500,000
141	1GB332306	0	GBP	UNITED KINGDOM GILT 4.250% 20551207	-11,099,300
142	912810PV4	0	USD	US TREAS INFLATION INDEX BOND	23,700,000
143	520268301	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 5.250% 20170801	-29,300,000
144	912828HW3	0	USD	US TREAS INFLATION INDEX NOTE	-40,000,000
145	1DE412037	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 3.500% 20160104 SERIES# 05	-30,800,000
146	1FR068285	0	EUR	FRANCE GOVERNMENT BOND OAT 4.000% 20130425	14,400,000
147	1JP922295	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 12 1.200% 20170610	2,972,000,000
148	912828CP3	0	USD	US TREAS INFLATION INDEX NOTE	52,900,000
149	0010716A2	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 4.125% 20300722 SERIES# 8MO	4,214,560
150	001071661	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20130816 SERIES# 8MO	21,200,000
151	1SE502826	0	SEK	SWEDEN GOVERNMENT BOND 1.000% 20120401 SERIES# 3106	78,100,000
152	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	56,600,000
153	1DE412037	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 3.500% 20160104 SERIES# 05	-23,400,000
154	1JP339664	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 4 0.500% 20150610	1,478,000,000
155	1JP188269	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 13 1.300% 20170910	1,363,000,000
156	1JP263476	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 3 0.500% 20141210	1,369,000,000
157	1JP422643	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 6 0.800% 20151210	1,346,000,000
158	1JP867276	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 11 1.200% 20170310	1,401,000,000

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8	SD Position	Gross Long Inventory, SD @MV	Long BPM Cash Netdown, SD@MV	Long Inventory, SD @ MV	Gross Short Inventory, SD @MV	Short BPM Cash Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
109	38,900,000	43,112,869	0	43,112,869	0	0	0	0
110	18,800,000	41,372,543	0	41,372,543	0	0	0	0
111	19,900,000	40,454,778	0	40,454,778	0	0	0	0
112	7,488,234	40,372,579	0	40,372,579	0	0	0	0
113	15,200,000	40,005,576	0	40,005,576	0	0	0	0
114	168,800,000	37,101,905	0	37,101,905	0	0	0	0
115	43,800,000	47,899,446	-11,628,506	36,270,940	0	0	0	0
116	42,650,000	42,534,176	-6,991,169	35,543,006	0	0	0	0
117	-105,400,000	0	0	0	-49,344,819	14,096,513	-35,248,305	0
118	4,052,520	34,583,835	0	34,583,835	0	0	0	0
119	41,600,000	45,493,538	-11,044,426	34,449,112	0	0	0	0
120	15,800,000	33,506,957	0	33,506,957	0	0	0	0
121	25,000,000	32,981,451	0	32,981,451	0	0	0	0
122	39,000,000	37,081,963	-4,210,117	32,871,846	0	0	0	0
123	29,100,000	38,715,486	-6,029,989	32,685,497	0	0	0	0
124	28,350,000	37,717,664	-5,874,577	31,843,088	0	0	0	0
125	-53,100,000	0	0	0	-63,204,151	31,421,656	-31,782,495	0
126	27,400,000	31,266,828	0	31,266,828	0	0	0	0
127	39,000,000	39,791,429	-9,462,196	30,329,234	0	0	0	0
128	-20,480,000	0	0	0	-30,223,582	0	-30,223,582	0
129	18,045,000	30,222,843	0	30,222,843	0	0	0	0
130	17,879,000	29,633,204	0	29,633,204	0	0	0	0
131	115,400,000	29,547,400	0	29,547,400	0	0	0	0
132	107,400,000	27,706,897	0	27,706,897	0	0	0	0
133	-21,883,000	0	0	0	-32,596,484	5,030,817	-27,565,666	0
134	50,500,000	53,245,347	-26,465,780	26,779,567	0	0	0	0
135	9,890,000	23,075,861	0	23,075,861	0	0	0	0
136	2,935,000,000	27,345,887	-155,474	27,190,413	0	0	0	4,817,717
137	11,186,000	22,157,194	0	22,157,194	0	0	0	0
138	15,490,000	23,483,013	-1,696,727	21,786,286	0	0	0	0
139	16,500,000	21,767,758	0	21,767,758	0	0	0	0
140	18,500,000	28,494,970	-6,840,212	21,654,758	0	0	0	0
141	-11,099,300	0	0	0	-21,714,929	1,189,747	-20,525,182	0
142	23,700,000	22,534,424	-2,558,456	19,975,968	0	0	0	0
143	-29,300,000	0	0	0	-47,864,096	28,610,641	-19,253,455	0
144	-40,000,000	0	0	0	-39,879,826	22,233,003	-17,646,823	0
145	-30,800,000	0	0	0	-45,972,834	28,912,216	-17,060,618	0
146	14,400,000	22,179,868	-5,324,273	16,855,595	0	0	0	0
147	2,972,000,000	27,952,744	0	27,952,744	0	0	0	12,437,595
148	52,900,000	62,929,664	-49,049,607	13,880,058	0	0	0	0
149	11,180,560	13,824,789	0	13,824,789	0	0	0	0
150	21,200,000	44,567,795	-31,076,554	13,491,240	0	0	0	0
151	78,100,000	13,488,636	0	13,488,636	0	0	0	0
152	56,600,000	68,600,520	-55,444,210	13,156,310	0	0	0	0
153	-23,400,000	0	0	0	-34,927,413	21,965,775	-12,961,638	0
154	1,478,000,000	13,514,464	-52	13,514,412	0	0	0	559,293
155	1,363,000,000	12,909,099	0	12,909,099	0	0	0	0
156	1,369,000,000	12,511,935	0	12,511,935	0	0	0	0
157	1,346,000,000	12,431,734	0	12,431,734	0	0	0	0
158	1,401,000,000	13,204,669	-993,955	12,210,714	0	0	0	0

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
6						
7						
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
109	0	0	43,112,869	43,112,869		
110	0	0	41,372,543	41,372,543		
111	0	0	40,454,778	40,454,778		
112	0	0	40,372,579	40,372,579		
113	0	0	40,005,576	40,005,576		
114	0	0	37,101,905	37,101,905		
115	0	0	36,270,940	36,270,940		
116	0	0	35,543,006	35,543,006		
117	0	0	35,248,305	0		
118	0	0	34,583,835	34,583,835		
119	0	0	34,449,112	34,449,112		
120	0	0	33,506,957	33,506,957		
121	0	0	32,981,451	32,981,451		
122	0	0	32,871,846	32,871,846		
123	0	0	32,685,497	32,685,497		
124	0	0	31,843,088	31,843,088		
125	0	0	31,782,495	0		
126	0	0	31,266,828	31,266,828		
127	0	0	30,329,234	30,329,234		
128	0	0	30,223,582	0		
129	0	0	30,222,843	30,222,843		
130	0	0	29,633,204	29,633,204		
131	0	0	29,547,400	29,547,400		
132	0	0	27,706,897	27,706,897		
133	0	0	27,565,666	0		
134	0	0	26,779,567	26,779,567		
135	0	0	23,075,861	23,075,861		
136	0	0	22,372,696	22,372,696		
137	0	0	22,157,194	22,157,194		
138	0	0	21,786,286	21,786,286		
139	0	0	21,767,758	21,767,758		
140	0	0	21,654,758	21,654,758		
141	0	0	20,525,182	0		
142	0	0	19,975,968	19,975,968		
143	0	0	19,253,455	0		
144	0	0	17,646,823	0		
145	0	0	17,060,618	0		
146	0	0	16,855,595	16,855,595		
147	0	0	15,515,149	15,515,149		
148	0	0	13,880,058	13,880,058		
149	0	0	13,824,789	13,824,789		
150	0	0	13,491,240	13,491,240		
151	0	0	13,488,636	13,488,636		
152	0	0	13,156,310	13,156,310		
153	0	0	12,961,638	0		
154	0	0	12,955,119	12,955,119		
155	0	0	12,909,099	12,909,099		
156	0	0	12,511,935	12,511,935		
157	0	0	12,431,734	12,431,734		
158	0	0	12,210,714	12,210,714		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
159	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450PK8	GB0032452392	49,741
160	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828HA1	US912828HA15	42,962
161	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828EA4	US912828EA42	42,200
162	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BL2	GB0009063578	40,778
163	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000570731	40,658
164	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B0CNHZ09	56,940
165	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120021462	41,800
166	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120051592	42,257
167	Claire Ikeda-Thew	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&146ITS40382	072006QJ1		PL0000104659	41,024
168	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087WV2	CA135087WV25	48,183
169	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0108664055	40,384
170	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087YK4	CA135087YK42	51,836
171	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0004009673	44,409
172	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0003493258	43,497
173	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120011430	41,708
174	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450ZK7	GB00B128DH60	46,713
175	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		JP1120151848	43,169
176	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087UL6	CA135087UL60	44,531
177	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087VS0	CA135087VS05	46,357
178	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		SE0000235434	41,730
179	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	135087XQ2	CA135087XQ21	50,010
180	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		GB00B24FFM16	54,018
181	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BW9		41,654
182	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92435BL2	GB0009063578	40,778
183	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0163559841	40,616
184	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912810PW2	US912810PW27	50,451
185	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0162289663	40,237
186	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0003805998	40,436
187	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160V24	JP1120081664	42,531
188	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160N49	JP1120071632	42,439
189	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0181945972	41,653
190	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0202417050	41,939
191	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160V24	JP1120081664	42,531
192	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160119	JP11200916A8	42,623
193	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0208459023	42,734
194	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0244093927	40,969
195	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0185655445	41,697
196	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160119	JP11200916A8	42,623
197	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0211814123	42,782
198	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0195431613	41,834
199	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0200284247	41,904
200	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0310507743	40,391
201	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0189294225	41,752
202	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0108664055	40,384
203	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120011430	41,708
204	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0192619053	41,778
205	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0178777552	42,332
206	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0108664055	40,384
207	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0175913044	40,452
208	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2			39,713

	I	J	K	L	M
1					
2					
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4					
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6					
7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
159	1GB067399	0	GBP	UNITED KINGDOM GILT 4.250% 20360307	-6,258,000
160	1US990252	0	USD	UNITED STATES TREASURY NOTE R/MD 4.75 08/15/2017	-43,000,000
161	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	9,000,000
162	001072214	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20110823 SERIES# 8MO	-13,146,979
163	9902309B1	0	EUR	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	-5,600,000
164	1GB384265	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20551122 SERIES# 3MO	3,098,900
165	1JP197518	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 2 1.100% 20140610	826,000,000
166	1JP377128	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 5 0.800% 20150910	1,479,000,000
167	1PL871906	0	PLN	POLAND GOVERNMENT BOND 4.750% 20120425 SERIES# 0412	-15,400,000
168	135087WV2	0	CAD	CANADA GOVERNMENT BOND	16,100,000
169	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	0
170	1CA140089	0	CAD	***GOVERNMENT OF CANADA REAL RETURN BOND R/MD 2.00 12/01/2041	7,900,000
171	1IT454305	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20210801	-2,105,000
172	1IT084284	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20190201	-2,400,000
173	1JP145988	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 1 1.200% 20140310	289,000,000
174	1GB539397	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271122 SERIES# 3MO	1,257,000
175	1JP419953	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 15 1.400% 20180310	1,532,000,000
176	135087UL6	0	CAD	CANADA GOVERNMENT BOND REAL RETURN BOND	14,400,000
177	006576904	0	CAD	CANADA GOVERNMENT BOND REAL RETURN BOND	14,600,000
178	1SE088438	0	SEK	SWEDEN GOVERNMENT BOND 0.000% 20140401 SERIES# 3001	11,400,000
179	1CA546822	0	CAD	CANADA GOVERNMENT BOND	16,200,000
180	1GB250938	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 0.750% 20471122 SERIES# 3MO	7,900,000
181	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	5,950,000
182	001072214	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20110823 SERIES# 8MO	13,300,000
183	1NL067559	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20110314 EMTN	489,000
184	1US358989	0	USD	U.S. TREASURY BOND	-24,000,000
185	1US064876	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20100228 SERIES# CPI EMTN	438,000
186	1IT805993	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	55,000,000
187	1JP570623	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 8 1.000% 20160610	2,864,000,000
188	1JP504556	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 7 0.800% 20160310	1,367,000,000
189	1NL119996	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140114 SERIES# FOI EMTN	278,000
190	1NL237624	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20141027 SERIES# CPI EMTN	279,000
191	1JP570623	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 8 1.000% 20160610	0
192	1JP699331	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 9 1.100% 20160910	1,391,000,000
193	1NL265914	0	EUR	LEHMAN BROS TREASURY CO BV FRN 20161230 SERIES# CPI EMTN	178,000
194	1NL461281	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20120301 SERIES# EMTN	133,000
195	1NL137428	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140227 SERIES# CPI EMTN	155,000
196	1JP699331	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 9 1.100% 20160910	0
197	1NL290748	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20170216 SERIES# CPI EMTN	116,000
198	1LU208280	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140714 SERIES# CPI EMTN	100,000
199	1NL228490	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140922 SERIES# CPI EMTN	99,000
200	1NL954681	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20100801 SERIES# EMTN	77,000
201	1NL150892	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20140423 SERIES# CPI EMTN	69,000
202	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	26,055
203	1JP145988	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 1 1.200% 20140310	0
204	1IE189774	0	EUR	DEPFA BANK PLC VARIABLE RATE BOND 20140519 SERIES# EMTN	210,000
205	1DE105417	0	EUR	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20151124 SERIES# CPI EMTN	100,000
206	1FR540333	0	EUR	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	0
207	1SN095987	0	EUR	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20101001 SERIES# CPI EMTN	21,000
208	5510051C5	0	GBP	L 08 SEP 93.875 CALL 90DAY STERLING FUTSEP08	1,750

	N	O	P	Q	R	S	T	U
1								
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7								
8	SD Position	Gross Long Inventory SD @MV	Long BPM Cusip Netdown SD@MV	Long Inventory SD @ MV	Gross Short Inventory SD @MV	Short BPM Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
159	-6,258,000	0	0	0	-11,787,832	521,678	-11,266,154	0
160	-43,000,000	0	0	0	-46,233,177	35,246,640	-10,986,537	0
161	9,000,000	10,250,916	0	10,250,916	0	0	0	0
162	-15,039,979	0	0	0	-87,431,090	77,316,163	-10,114,927	0
163	-5,600,000	0	0	0	-9,354,249	0	-9,354,249	0
164	1,917,900	8,156,137	0	8,156,137	0	0	0	0
165	826,000,000	7,893,336	0	7,893,336	0	0	0	0
166	1,479,000,000	13,763,165	0	13,763,165	0	0	0	6,087,603
167	-15,400,000	0	0	0	-7,059,171	0	-7,059,171	0
168	16,100,000	29,314,311	0	29,314,311	0	0	0	24,763,307
169	0	0	0	0	0	0	0	-3,279,425
170	7,900,000	8,879,439	0	8,879,439	0	0	0	5,865,780
171	-2,105,000	0	0	0	-2,924,543	0	-2,924,543	0
172	-2,400,000	0	0	0	-3,595,830	777,477	-2,818,353	0
173	289,000,000	2,778,248	0	2,778,248	0	0	0	0
174	-12,784,000	2,555,360	0	2,555,360	-25,988,637	25,988,637	0	0
175	1,532,000,000	14,506,246	-444,904	14,061,342	0	0	0	11,597,550
176	14,400,000	26,269,545	0	26,269,545	0	0	0	24,046,346
177	14,600,000	26,855,662	0	26,855,662	0	0	0	24,680,825
178	11,400,000	2,079,958	0	2,079,958	0	0	0	0
179	16,200,000	23,464,841	0	23,464,841	0	0	0	21,430,584
180	7,900,000	16,766,692	-15,289,525	1,477,167	0	0	0	0
181	5,950,000	7,211,539	-5,828,499	1,383,040	0	0	0	0
182	13,300,000	77,316,163	-76,218,891	1,097,273	0	0	0	0
183	489,000	724,416	0	724,416	0	0	0	0
184	-24,000,000	0	0	0	-23,381,827	22,687,101	-694,726	0
185	438,000	641,792	0	641,792	0	0	0	0
186	55,000,000	92,262,582	-83,970,692	8,291,890	0	0	0	7,783,505
187	2,864,000,000	26,740,378	-16,913,433	9,826,945	0	0	0	9,350,633
188	1,367,000,000	12,606,585	-7,578,410	5,028,176	0	0	0	4,596,764
189	228,000	386,455	0	386,455	0	0	0	0
190	279,000	378,454	0	378,454	0	0	0	0
191	-2,864,000,000	0	0	0	-29,417,418	29,083,528	-333,890	0
192	1,391,000,000	13,040,186	-4,880,378	8,159,808	0	0	0	7,863,055
193	178,000	219,873	0	219,873	0	0	0	0
194	133,000	191,168	0	191,168	0	0	0	0
195	155,000	189,211	0	189,211	0	0	0	0
196	-1,391,000,000	0	0	0	-13,190,202	13,040,186	-150,016	0
197	116,000	147,697	0	147,697	0	0	0	0
198	100,000	135,622	0	135,622	0	0	0	0
199	99,000	118,817	0	118,817	0	0	0	0
200	77,000	112,886	0	112,886	0	0	0	0
201	69,000	79,084	0	79,084	0	0	0	0
202	26,055	43,394	0	43,394	0	0	0	2,574
203	-289,000,000	0	0	0	-2,797,508	2,778,248	-19,260	0
204	210,000	281,596	0	281,596	0	0	0	262,951
205	100,000	145,360	0	145,360	0	0	0	133,847
206	0	0	0	0	0	0	0	-2,382
207	21,000	31,923	0	31,923	0	0	0	30,007
208	1,750	954	0	954	0	0	0	0

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
6						
7						
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
159	0	0	11,266,154	0		
160	0	0	10,986,537	0		
161	0	0	10,250,916	10,250,916		
162	0	0	10,114,927	0		
163	0	0	9,354,249	0		
164	0	0	8,156,137	8,156,137		
165	0	0	7,893,336	7,893,336		
166	0	0	7,675,562	7,675,562		
167	0	0	7,059,171	0		
168	0	0	4,551,004	4,551,004		
169	0	0	3,279,425	3,279,425	REP105-FV1	
170	0	0	3,013,659	3,013,659		
171	0	0	2,924,543	0		
172	0	0	2,818,353	0		
173	0	0	2,778,248	2,778,248		
174	0	0	2,555,360	2,555,360		
175	0	0	2,463,792	2,463,792		
176	0	0	2,223,199	2,223,199		
177	0	0	2,174,837	2,174,837		
178	0	0	2,079,958	2,079,958		
179	0	0	2,034,257	2,034,257		
180	0	0	1,477,167	1,477,167		
181	0	0	1,383,040	1,383,040		
182	0	0	1,097,273	1,097,273		
183	0	0	724,416	724,416		
184	0	0	694,726	0		
185	0	0	641,792	641,792		
186	0	0	508,385	508,385		
187	0	0	476,313	476,313		
188	0	0	431,412	431,412		
189	0	0	386,455	386,455		
190	0	0	378,454	378,454		
191	0	0	333,890	0		
192	0	0	296,753	296,753		
193	0	0	219,873	219,873		
194	0	0	191,168	191,168		
195	0	0	189,211	189,211		
196	0	0	150,016	0		
197	0	0	147,697	147,697		
198	0	0	135,622	135,622		
199	0	0	118,817	118,817		
200	0	0	112,886	112,886		
201	0	0	79,084	79,084		
202	0	0	40,820	40,820		
203	0	0	19,260	0		
204	0	0	18,645	18,645		
205	0	0	11,513	11,513		
206	0	0	2,382	2,382	REP105-FV1	
207	0	0	1,915	1,915		
208	0	0	954	954		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
209	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2			39,713
210	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2			39,713
211	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2			39,713
212	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2			39,713
213	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B058DQ55	43,897
214	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B1VWPJ53	52,207
215	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2		GB00B24FFM16	54,018
216	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BG3	GB0008983024	45,490
217	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435BV0	GB0009075325	42,577
218	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435CA5	GB0009036715	41,502
219	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92435JR1	GB0008921883	41,544
220	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450HN1	GB0030880693	45,723
221	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450PQ5	GB0032785924	39,879
222	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&140ITS40399	071005CD2	G92450YY8	GB00B0V3WX43	42,620
223	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FD5	US912810FD55	46,858
224	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FQ6	US912810FQ68	48,319
225	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128275W8	US9128275W81	40,193
226	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828DH0	US912828DH04	42,019
227	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GX2		42,931
228	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828HW3	US912828HW35	41,379
229	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0000188013	41,115
230	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0000571424	40,019
231	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		FR0010235176	42,941
232	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0003625909	41,897
233	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0003745541	49,567
234	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6		IT0004216351	41,167
235	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040S114	FR0000186413	47,324
236	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040SK21	FR0010050559	44,037
237	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	F4040SYS9	FR0000188799	48,420
238	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	G92450YT9	GB00B0V3WQ75	43,061
239	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 40382	078002JZ6	J26160135	JP11201016C2	42,714
240	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120021462	41,800
241	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120051592	42,257
242	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP11200615C2	42,348
243	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120121767	42,896
244	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP11201317A8	42,988
245	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP11201417C2	43,079
246	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799		JP1120151848	43,169
247	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160135	JP11201016C2	42,714
248	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160176	JP1120111743	42,804
249	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160N49	JP1120071632	42,439
250	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160WE7	JP11200314C2	41,983
251	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR141 43843	078001799	J26160XW6	JP1120041569	42,165
252	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		AT0000386115	44,027
253	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		FR0000188013	41,115
254	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		GR0338001531	45,863
255	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0003805998	40,436
256	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244		IT0004216351	41,167
257	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912810EW4	US912810EW46	46,068
258	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912810EZ7	US912810EZ76	46,433

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	I	J	K	L	M
1					
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
209	5510091C7	0	GBP	L 08 SEP 94.125 CALL 90DAY STERLING FUTSEP08	-3,500
210	5523111C6	0	GBP	L 08 SEP 94.25 CALL 90DAY STERLING FUTSEP08	3,000
211	5540861C2	0	GBP	L 08 SEP 94.5 CALL 90DAY STERLING FUTSEP08	-3,000
212	5510111C3	0	GBP	L 08 SEP 94.375 CALL 90DAY STERLING FUTSEP08	1,750
213	1GB308488	0	GBP	UNITED KINGDOM GILT 4.750% 20200307	-20,921,000
214	1GB914038	0	GBP	UNITED KINGDOM GILT 4.500% 20421207	-460
215	1GB250938	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 0.750% 20471122 SERIES# 3MO	-7,204,000
216	001069541	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20240717 SERIES# 8MO	-7,083,453
217	001072586	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20160726 SERIES# 8MO	-208,729
218	001071661	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20130816 SERIES# 8MO	-14,782,489
219	9107701B2	0	GBP	UNITED KINGDOM GILT 8.000% 20130927	-5,118,000
220	0725GILT0	0	GBP	UNITED KINGDOM GILT 5.000% 20250307	-49,306,000
221	1GB077521	0	GBP	UNITED KINGDOM GILT 4.000% 20090307	14,500,000
222	1GB472003	0	GBP	UNITED KINGDOM GILT 4.000% 20160907	62,313,000
223	912810FD5	0	USD	US TREAS INFLATION INDEX	42,300,000
224	912810FQ6	0	USD	UNITED STATES TREASURY BOND INFLATION INDEXED R/MD 3.375 04/15/2032	14,100,000
225	9128275W8	0	USD	US TREAS INFLATION INDEX NOTE	28,000,000
226	912828DH0	0	USD	US TREAS INFLATION INDEX NOTE	52,900,000
227	912828GX2	0	USD	US TREAS INFLATION INDEX NOTE	38,900,000
228	912828HW3	0	USD	US TREAS INFLATION INDEX NOTE	22,300,000
229	188013AB2	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	55,750,000
230	072509CB6	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20090725 SERIES# OATi	38,400,000
231	1FR379252	0	EUR	FRANCE GOVERNMENT BOND OAT 1.000% 20170725 SERIES# OATi	40,700,000
232	000362590	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	55,770,000
233	1IT150937	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20350915 SERIES# CPI	115,340,000
234	1IT858893	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	37,260,000
235	072529CT5	0	EUR	FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATi	60,490,000
236	1FR133030	0	EUR	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	137,660,000
237	1FR054095	0	EUR	FRANCE GOVERNMENT BOND OAT 3.150% 20320725 SERIES# OATe	85,890,000
238	1GB458689	0	GBP	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171122 SERIES# 3MO	26,800,000
239	1JP763335	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 10 1.100% 20161210	2,965,000,000
240	1JP197518	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 2 1.100% 20140610	0
241	1JP377128	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 5 0.800% 20150910	0
242	1JP422643	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 6 0.800% 20151210	0
243	1JP922295	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 12 1.200% 20170610	0
244	1JP188269	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 13 1.300% 20170910	0
245	1JP284878	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 14 1.200% 20171210	0
246	1JP419953	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 15 1.400% 20180310	0
247	1JP763335	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 10 1.100% 20161210	0
248	1JP867276	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 11 1.200% 20170310	0
249	1JP504556	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 7 0.800% 20160310	0
250	1JP263476	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 3 0.500% 20141210	0
251	1JP339664	0	JPY	JAPANESE GOVT CPI LINKED BOND SERIES# 4 0.500% 20150610	0
252	1AT284311	0	EUR	AUSTRIA GOVERNMENT BOND 3.900% 20200715	500,000
253	188013AB2	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	-11,954,148
254	1GR105762	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	-13,231,000
255	1IT805993	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	-31,297,000
256	1IT858893	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	23,927,000
257	912810EW4	0	USD	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	-5,640,000
258	912810EZ7	0	USD	UNITED STATES TREASURY NOTE/BOND 6.625% 20270215	-50,500,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	N	O	P	Q	R	S	T	U
1								
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6								
7								
8	SD Position	Gross Long Inventory, SD @MV	Long BPM Cusip Netdown, SD@MV	Long Inventory, SD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
209	-3,500	0	0	0	-625	0	-625	0
210	3,000	238	0	238	0	0	0	0
211	-3,000	0	0	0	-59	0	-59	0
212	1,750	52	0	52	0	0	0	0
213	52,779,000	0	0	0	0	0	0	0
214	-460	0	0	0	-905	905	0	0
215	37,975,000	0	0	0	0	0	0	0
216	-7,258,453	0	0	0	-36,993,921	36,993,921	0	0
217	3,051,271	0	0	0	0	0	0	0
218	-16,382,489	0	0	0	-34,440,162	34,440,162	0	0
219	-5,118,000	0	0	0	-11,800,159	11,800,159	0	0
220	-86,406,000	0	0	0	-174,204,726	174,204,726	0	0
221	14,500,000	29,021,374	-29,021,374	0	0	0	0	0
222	47,013,000	117,798,991	-117,798,991	0	0	0	0	0
223	42,300,000	69,197,173	-69,197,173	0	0	0	0	0
224	14,100,000	21,066,598	-21,066,598	0	0	0	0	0
225	28,000,000	38,163,237	-38,163,237	0	0	0	0	0
226	52,900,000	60,515,151	-60,515,151	0	0	0	0	0
227	38,900,000	43,708,015	-43,708,015	0	0	0	0	0
228	22,300,000	22,233,003	-22,233,003	0	0	0	0	0
229	55,750,000	104,482,365	-104,482,365	0	0	0	0	0
230	38,400,000	71,482,543	-71,482,543	0	0	0	0	0
231	40,700,000	60,625,914	-60,625,914	0	0	0	0	0
232	55,770,000	97,299,214	-97,299,214	0	0	0	0	0
233	115,340,000	189,336,151	-189,336,151	0	0	0	0	0
234	37,260,000	60,362,902	-60,362,902	0	0	0	0	0
235	60,490,000	129,460,298	-129,460,298	0	0	0	0	0
236	137,660,000	240,972,295	-240,972,295	0	0	0	0	0
237	85,890,000	175,060,909	-175,060,909	0	0	0	0	0
238	26,800,000	51,669,149	-51,669,149	0	0	0	0	0
239	2,965,000,000	27,622,193	-27,622,193	0	0	0	0	0
240	-826,000,000	0	0	0	-8,188,079	8,188,079	0	0
241	-1,479,000,000	0	0	0	-13,696,119	13,696,119	0	0
242	-1,346,000,000	0	0	0	-12,408,680	12,408,680	0	0
243	-2,972,000,000	0	0	0	-27,876,498	27,876,498	0	0
244	-1,363,000,000	0	0	0	-12,835,064	12,835,064	0	0
245	-2,935,000,000	0	0	0	-27,280,895	27,280,895	0	0
246	-1,532,000,000	0	0	0	-14,276,651	14,276,651	0	0
247	-2,965,000,000	0	0	0	-27,560,201	27,560,201	0	0
248	-1,401,000,000	0	0	0	-13,127,101	13,127,101	0	0
249	-1,367,000,000	0	0	0	-12,428,586	12,428,586	0	0
250	-1,369,000,000	0	0	0	-12,771,732	12,771,732	0	0
251	-1,478,000,000	0	0	0	-13,264,510	13,264,510	0	0
252	0	716,314	-716,314	0	0	0	0	0
253	-11,954,148	0	0	0	-22,403,545	22,403,545	0	0
254	-13,231,000	0	0	0	-24,091,763	24,091,763	0	0
255	-16,297,000	0	0	0	-27,338,242	27,338,242	0	0
256	23,927,000	38,762,833	-38,762,833	0	0	0	0	0
257	-5,640,000	0	0	0	-6,663,141	6,663,141	0	0
258	-50,500,000	0	0	0	-63,910,378	63,910,378	0	0

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
6						
7						
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
209	0	0	625	0		
210	0	0	238	238		
211	0	0	59	0		
212	0	0	52	52		
213	0	0	0	0		
214	0	0	0	0		
215	0	0	0	0		
216	0	0	0	0		
217	0	0	0	0		
218	0	0	0	0		
219	0	0	0	0		
220	0	0	0	0		
221	0	0	0	0		
222	0	0	0	0		
223	0	0	0	0		
224	0	0	0	0		
225	0	0	0	0		
226	0	0	0	0		
227	0	0	0	0		
228	0	0	0	0		
229	0	0	0	0		
230	0	0	0	0		
231	0	0	0	0		
232	0	0	0	0		
233	0	0	0	0		
234	0	0	0	0		
235	0	0	0	0		
236	0	0	0	0		
237	0	0	0	0		
238	0	0	0	0		
239	0	0	0	0		
240	0	0	0	0		
241	0	0	0	0		
242	0	0	0	0		
243	0	0	0	0		
244	0	0	0	0		
245	0	0	0	0		
246	0	0	0	0		
247	0	0	0	0		
248	0	0	0	0		
249	0	0	0	0		
250	0	0	0	0		
251	0	0	0	0		
252	0	0	0	0		
253	0	0	0	0		
254	0	0	0	0		
255	0	0	0	0		
256	0	0	0	0		
257	0	0	0	0		
258	0	0	0	0		

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LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
259	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828FQ8	US912828FQ84	42,597
260	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	912828JA9	US912828JA96	40,329
261	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	D20658UK0	DE0001135218	41,278
262	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&EUR ITS43843	074008244	F4040SC38	FR0000189151	43,580
263	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		AT0000386115	44,027
264	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		IT0003625909	41,897
265	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0176153350	41,557
266	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0178969209	41,604
267	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0		XS0349908839	40,252
268	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GX2		42,931
269	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000188013	41,115
270	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0000571218	47,233
271	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010094375	40,749
272	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010447367	51,342
273	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		FR0010585901	45,132
274	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		GR0338001531	45,863
275	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		GR0338002547	47,689
276	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94		IT0003805998	40,436
277	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	D20658UK0	DE0001135218	41,278
278	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040S8P4	FR0010466938	45,224
279	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SC38	FR0000189151	43,580
280	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	F4040SYS9	FR0000188799	48,420
281	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T602593L9	IT0003618383	41,852
282	Ravindra Seeneevassen	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&144ITS40382	072006Y94	T6025JAF2	IT0004356843	45,139
283	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BW9		41,654
284	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&ISITS40399	072004NW0	ADJ1	ADJ1	2,958,465
285	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828HN3	US912828HN36	43,115
286	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828EA4	US912828EA42	42,200
287	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BW9		41,654
288	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CP3		41,835
289	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PV4	US912810PV44	46,767
290	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128277J5	US9128277J52	40,923
291	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FS2		46,037
292	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128276R8	US9128276R87	40,558
293	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	9128276R8	US9128276R87	40,558
294	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810FH6	US912810FH69	47,223
295	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828BD1	US912828BD18	41,470
296	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FL9	US912828FL97	42,566
297	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128277J5	US9128277J52	40,923
298	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810PV4	US912810PV44	46,767
299	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810PS1		46,402
300	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912810PS1		46,402
301	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828ET3	US912828ET33	42,384
302	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GN4	US912828GN45	41,014
303	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828GD6	US912828GD62	42,750
304	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828CZ1	US912828CZ11	40,283
305	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828AF7	US912828AF74	41,105
306	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828AF7	US912828AF74	41,105
307	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828EA4	US912828EA42	42,200
308	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FL9	US912828FL97	42,566

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
259	1US665342	0	USD	U S TREASURY NOTE	-57,379,000
260	1US479272	0	USD	U S TREASURY NOTE	-300,000,000
261	1DE060307	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	-50,900,000
262	1FR080132	0	EUR	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	-20,200,000
263	1AT284311	0	EUR	AUSTRIA GOVERNMENT BOND 3.900% 20200715	-500,000
264	000362590	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	500,000
265	1NL096533	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20131010 SERIES# CPI	0
266	1NL106043	0	EUR	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20131126 SERIES# CPi EMTN	0
267	1AN374241	0	EUR	LEHMAN BROS TREASURY CO BV FRN 20100315 SERIES# 10012 EMTN	0
268	912828GX2	0	USD	US TREAS INFLATION INDEX NOTE	24,200,000
269	188013AB2	0	EUR	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	-70,287,000
270	042529PB7	0	EUR	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	-9,030,000
271	1FR201522	0	EUR	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	-16,394,000
272	1FR840683	0	EUR	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	-3,335,000
273	1FR364486	0	EUR	FRANCE GOVERNMENT BOND OAT 2.100% 20230725 SERIES# OATi	-23,550,000
274	1GR105762	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	-4,700,000
275	1GR871173	0	EUR	HELLENIC REPUBLIC GOVERNMENT BOND 2.300% 20300725 SERIES# HICP	-6,445,000
276	1IT805993	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	-18,760,000
277	1DE060307	0	EUR	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	-58,200,000
278	1FR890555	0	EUR	FRANCE GOVERNMENT BOND OAT 4.250% 20231025	-6,030,000
279	1FR080132	0	EUR	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	14,500,000
280	1FR054095	0	EUR	FRANCE GOVERNMENT BOND OAT 3.150% 20320725 SERIES# OATe	114,137,000
281	1IT136472	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	16,210,000
282	1IT424548	0	EUR	ITALY BUONI POLIENNALI DEL TESORO 4.750% 20230801	-75,000,000
283	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	0
284	ADJ1			ADJUSTMENT	0
285	912828HN3	0	USD	US TREAS INFLATION INDEX NOTE	0
286	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	0
287	912828BW9	0	USD	US TREAS INFLATION INDEX NOTE	0
288	912828CP3	0	USD	US TREAS INFLATION INDEX NOTE	0
289	912810PV4	0	USD	US TREAS INFLATION INDEX BOND	0
290	9128277J5	0	USD	US TREAS INFLATION INDEX NOTE	0
291	912810FS2	0	USD	US TREAS INFLATION INDEX NOTE	0
292	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	0
293	9128276R8	0	USD	US TREAS INFLATION INDEX NOTE	0
294	912810FH6	0	USD	US TREAS INFLATION INDEX	0
295	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	0
296	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	0
297	9128277J5	0	USD	US TREAS INFLATION INDEX NOTE	0
298	912810PV4	0	USD	US TREAS INFLATION INDEX BOND	0
299	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	0
300	912810PS1	0	USD	US TREAS INFLATION INDEX NOTE	0
301	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	0
302	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	0
303	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	0
304	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	0
305	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	0
306	912828AF7	0	USD	US TREAS INFLATION INDEX NOTE	0
307	912828EA4	0	USD	US TREAS INFLATION INDEX NOTE	0
308	912828FL9	0	USD	US TREAS INFLATION INDEX NOTE	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	SD Position	Gross Long Inventory TD @MV	Long BPM Cusip Netdown TD @MV	Long Inventory TD @ MV	Gross Short Inventory SD @MV	Short BPM Cusip Netdown SD@MV	Short Inventory SD @ MV	Repo 105 Benefit
259	-57,379,000	0	0	0	-62,454,096	62,454,096	0	0
260	-300,000,000	0	0	0	-301,406,153	301,406,153	0	0
261	-50,900,000	0	0	0	-81,604,456	81,604,456	0	0
262	-20,200,000	0	0	0	-30,568,743	30,568,743	0	0
263	0	0	0	0	0	0	0	0
264	0	865,375	-865,375	0	0	0	0	0
265	1,381,000	0	0	0	0	0	0	0
266	520,000	0	0	0	0	0	0	0
267	8,680,000	0	0	0	0	0	0	0
268	24,200,000	27,191,104	-27,191,104	0	0	0	0	0
269	-40,287,000	0	0	0	-75,502,799	75,502,799	0	0
270	-9,030,000	0	0	0	-15,248,938	15,248,938	0	0
271	-16,394,000	0	0	0	-27,734,780	27,734,780	0	0
272	-3,335,000	0	0	0	-4,890,946	4,890,946	0	0
273	-38,550,000	0	0	0	-60,062,843	60,062,843	0	0
274	-4,700,000	0	0	0	-8,558,029	8,558,029	0	0
275	-6,445,000	0	0	0	-9,770,692	9,770,692	0	0
276	-16,260,000	0	0	0	-27,276,174	27,276,174	0	0
277	-58,200,000	0	0	0	-93,308,042	93,308,042	0	0
278	-6,030,000	0	0	0	-9,070,056	9,070,056	0	0
279	14,500,000	21,942,910	-21,942,910	0	0	0	0	0
280	114,137,000	232,633,916	-232,633,916	0	0	0	0	0
281	16,210,000	25,093,035	-25,093,035	0	0	0	0	0
282	-75,000,000	0	0	0	-113,933,373	113,933,373	0	0
283	0	0	0	0	0	0	0	1,300,058
284	0	-3,212,589	0	-3,212,589	0	0	0	0
285	0	0	0	0	0	0	0	5,376,156
286	0	0	0	0	0	0	0	9,508,610
287	0	0	0	0	0	0	0	12,366,931
288	0	0	0	0	0	0	0	13,047,255
289	0	0	0	0	0	0	0	18,777,410
290	0	0	0	0	0	0	0	20,192,901
291	0	0	0	0	0	0	0	25,172,793
292	0	0	0	0	0	0	0	26,826,309
293	0	0	0	0	0	0	0	27,535,999
294	0	0	0	0	0	0	0	27,977,787
295	0	0	0	0	0	0	0	28,044,210
296	0	0	0	0	0	0	0	29,169,360
297	0	0	0	0	0	0	0	30,595,304
298	0	0	0	0	0	0	0	30,899,535
299	0	0	0	0	0	0	0	32,382,165
300	0	0	0	0	0	0	0	34,094,684
301	0	0	0	0	0	0	0	34,301,870
302	0	0	0	0	0	0	0	35,740,816
303	0	0	0	0	0	0	0	39,300,235
304	0	0	0	0	0	0	0	43,847,758
305	0	0	0	0	0	0	0	44,580,300
306	0	0	0	0	0	0	0	45,434,626
307	0	0	0	0	0	0	0	49,339,122
308	0	0	0	0	0	0	0	50,141,491

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	V	W	X	Y	Z	AA
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2	**Gross Balance Sheet**			**22,789,768,672**		
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4	**Net Balance Sheet**			**15,904,849,385**		
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8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
259	0	0	0	0		
260	0	0	0	0		
261	0	0	0	0		
262	0	0	0	0		
263	0	0	0	0		
264	0	0	0	0		
265	0	0	0	0		
266	0	0	0	0		
267	0	0	0	0		
268	0	0	0	0		
269	0	0	0	0		
270	0	0	0	0		
271	0	0	0	0		
272	0	0	0	0		
273	0	0	0	0		
274	0	0	0	0		
275	0	0	0	0		
276	0	0	0	0		
277	0	0	0	0		
278	0	0	0	0		
279	0	0	0	0		
280	0	0	0	0		
281	0	0	0	0		
282	0	0	0	0		
283	0	0	-1,300,058	-1,300,058	Repo MTS TIPS	
284	0	0	-3,212,589	-3,212,589	Lehman Paper Reversal	
285	0	0	-5,376,156	-5,376,156	Repo MTS TIPS	
286	0	0	-9,508,610	-9,508,610	Repo MTS TIPS	
287	0	0	-12,366,931	-12,366,931	Repo MTS TIPS	
288	0	0	-13,047,255	-13,047,255	Repo MTS TIPS	
289	0	0	-18,777,410	-18,777,410	Repo MTS TIPS	
290	0	0	-20,192,901	-20,192,901	Repo MTS TIPS	
291	0	0	-25,172,793	-25,172,793	Repo MTS TIPS	
292	0	0	-26,826,309	-26,826,309	Repo MTS TIPS	
293	0	0	-27,535,999	-27,535,999	Repo MTS TIPS	
294	0	0	-27,977,787	-27,977,787	Repo MTS TIPS	
295	0	0	-28,044,210	-28,044,210	Repo MTS TIPS	
296	0	0	-29,169,360	-29,169,360	Repo MTS TIPS	
297	0	0	-30,595,304	-30,595,304	Repo MTS TIPS	
298	0	0	-30,899,535	-30,899,535	Repo MTS TIPS	
299	0	0	-32,382,165	-32,382,165	Repo MTS TIPS	
300	0	0	-34,094,684	-34,094,684	Repo MTS TIPS	
301	0	0	-34,301,870	-34,301,870	Repo MTS TIPS	
302	0	0	-35,740,816	-35,740,816	Repo MTS TIPS	
303	0	0	-39,300,235	-39,300,235	Repo MTS TIPS	
304	0	0	-43,847,758	-43,847,758	Repo MTS TIPS	
305	0	0	-44,580,300	-44,580,300	Repo MTS TIPS	
306	0	0	-45,434,626	-45,434,626	Repo MTS TIPS	
307	0	0	-49,339,122	-49,339,122	Repo MTS TIPS	
308	0	0	-50,141,491	-50,141,491	Repo MTS TIPS	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
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4	**July 25, 2008**							
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8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
309	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912828FB1		40,648
310	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828BD1	US912828BD18	41,470
311	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828ET3	US912828ET33	42,384
312	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	9128274Y5	US9128274Y56	39,828
313	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FR4	US912810FR42	45,672
314	Gabriel Buteler	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&141MTS43843	6141	912810FH6	US912810FH69	47,223
315	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828CZ1	US912828CZ11	40,283
316	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GD6	US912828GD62	42,750
317	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828FB1		40,648
318	MIKLAVCIC/PHOA	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	&USD ITS43843	6A3W	912828GN4	US912828GN45	41,014
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
309	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	0
310	912828BD1	0	USD	US TREAS INFLATION INDEX NOTE	0
311	912828ET3	0	USD	US TREAS INFLATION INDEX NOTE	0
312	9128274Y5	0	USD	US TREAS INFLATION INDEX NOTE	0
313	912810FR4	0	USD	US TREAS INFLATION INDEX	0
314	912810FH6	0	USD	US TREAS INFLATION INDEX	0
315	912828CZ1	0	USD	US TREAS INFLATION INDEX NOTE	0
316	912828GD6	0	USD	US TREAS INFLATION INDEX NOTE	0
317	912828FB1	0	USD	US TREAS INFLATION INDEX NOTE	0
318	912828GN4	0	USD	US TREAS INFLATION INDEX NOTE	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	SD Position	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
309	0	0	0	0	0	0	0	50,970,633
310	0	0	0	0	0	0	0	51,687,322
311	0	0	0	0	0	0	0	61,537,702
312	0	0	0	0	0	0	0	67,175,488
313	0	0	0	0	0	0	0	76,456,903
314	0	0	0	0	0	0	0	76,592,001
315	0	0	0	0	0	0	0	94,296,254
316	0	0	0	0	0	0	0	98,768,937
317	0	0	0	0	0	0	0	116,246,952
318	0	0	0	0	0	0	0	323,771,365
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
6						
7						
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
309	0	0	-50,970,633	-50,970,633	Repo MTS TIPS	
310	0	0	-51,687,322	-51,687,322	Repo MTS TIPS	
311	0	0	-61,537,702	-61,537,702	Repo MTS TIPS	
312	0	0	-67,175,488	-67,175,488	Repo MTS TIPS	
313	0	0	-76,456,903	-76,456,903	Repo MTS TIPS	
314	0	0	-76,592,001	-76,592,001	Repo MTS TIPS	
315	0	0	-94,296,254	-94,296,254	Repo MTS TIPS	
316	0	0	-98,768,937	-98,768,937	Repo MTS TIPS	
317	0	0	-116,246,952	-116,246,952	Repo MTS TIPS	
318	0	0	-323,771,365	-323,771,365	Repo MTS TIPS	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
359					
360					
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
1								
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
359								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
6						
7						
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
409								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
409								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
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7						
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
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7						
8	Fall My	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
509								
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
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7						
8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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6								
7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
6						
7						
8	Fall Mtg	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
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8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Swap	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
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8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
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7						
8	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
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2	**Inflation Europe**							
3								
4	**July 25, 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Cusip	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
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7						
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
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8	Fwd MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
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7						
8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Netdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Netdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
5						
6						
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8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
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7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Curve	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	N	O	P	Q	R	S	T	U
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7								
8	SD Position	Gross Long Inventory, TD @MV	Long BPM Curve Markdown, TD @MV	Long Inventory, TD @ MV	Gross Short Inventory, SD @MV	Short BPM Curve Markdown, SD@MV	Short Inventory, SD @ MV	Repo 105 Benefit
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

	V	W	X	Y	Z	AA
1						
2	**Gross Balance Sheet**			**22,789,768,672**		
3						
4	**Net Balance Sheet**			**15,904,849,385**		
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8	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	Adj Comment	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	A	B	C	D	E	F	G	H
1								
2	**Inflation Europe**							
3								
4	**July 25, 2008**							
5								
6								
7								
8	Trader Name	BPM Level 1	BPM Level 2	Lead Account	Account	Real World Swap	ISIN	Maturity Date
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 633334

	I	J	K	L	M
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7					
8	Product	Coupon Rate	Issue Currency	Product Name	Trade Date position
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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 633334

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LBEX-DOCID 633334

	V	W	X	Y	Z	AA
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2	**Gross Balance Sheet**			**22,789,768,672**		
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